

# **HEALTH ANNUAL STATEMENT**

FOR THE YEAR ENDED DECEMBER 31, 2016 OF THE CONDITION AND AFFAIRS OF THE

# Humana Health Plan, Inc.

NAIC G		0119 NAIC Com (Prior)	npany Code9	5885 Employer's ID	Number61-	1013183	
Organized under the Laws of			, State of	Domicile or Port of En	try	KY	
Country of Domicile		Unit	ted States of Ame	rica			
Licensed as business type:		Health N	Maintenance Orga	nization			
Is HMO Federally Qualified? Ye	es[X]No[]						
Incorporated/Organized	08/23/1982		Com	menced Business		09/23/1983	
Statutory Home Office	500 West Mai	n Stroot		_	Louisville , KY, US	•	
	(Street and N		,	(City or	Town, State, Country		
Main Administrative Office		50	0 West Main Stre	et			
	Louisville , KY, US 40202	(8	Street and Numbe	r)	502-580-1000	)	
(City or T	own, State, Country and Zip (	Code)	·	(A	rea Code) (Telephon		
Mail Address	P.O. Box 740036		,		ouisville , KY, US 40		
	(Street and Number or P			• •	Town, State, Country	and Zip Code)	
Primary Location of Books and I	Records		00 West Main Stre Street and Numbe				
	Louisville , KY, US 40202 own, State, Country and Zip (				502-580-1000		
Internet Website Address	own, otate, obuility and zip (	ŕ		•	rea Code) (Telephon	; Mannoer)	
	_		www.humana.com	<u> </u>			<del>.</del>
Statutory Statement Contact _	•	henie Abel (Name)		· ·	502-580 (Area Code) (Tele		
DC	OIINQUIRIES@humana.com (E-mail Address)		,	*	502-580-2099 (FAX Number		
	(E main ricoroso)		OFFICERS		(i xxx rumber	,	
President & CEO	Bruce Dale E	Broussard	OFFICENS	Sr. VP & CFO	Bri	an Andrew Kane	
VP & Corporate Secretary		Lenahan		VP & Chief Actuary	Ke	nny Waitem Kan	
			OTHER		table Educad Bases		amata o a respecto
Stephen Michael Arnh	old, Vice President	Alan Jar	mes Bailey, VP &	Treasurer	John Edward Barge	Programs	
Elizabeth Diane Bierbowe	r, Pres, Group Segment	John Ellis Brown	ı, VP - Medicare S	ervice Operations	•	Buckingham, VP & Eastern Div.	
Jonathan Albert Canine, V				Compliance Officer		w Jr., Reg. Pres-Sr Lakes Reg.	
Douglas Edwards # Brian Phillip LeClaire, Ph.D.,	t, Vice President Sr. VP & Chief Info Officer		awil, VP & Div. Lea nne Margulis, Sr. V	ider - Western Div. ice President	Jeffrey Carl Fern Mark Matthew Matz	andez, Seg. VP, Me ke, VP, Group Segr	
Steven Edward McCulley, S		Kevin Ross Meriwe	ether, VP & Div. Le Div.	eader - Southeastern	Matthew George M	oore, Reg. PresSr North Reg.	. Prods./Central
Bruno Roger Piquin, Preside	ent, CarePlus and Puerto	William Mark Pr	eston, VP-Investn	nent Management	Tamara Lynn Quira	m, Seg. VP & Pres. & Large Group	, Small Busines
Richard Donald Remmer Joseph Christopher Ventu	s, VP, Group Segment		audin II, Seg. VP, I		Donald Hank Robinson, Vice Pres  Ralph Martin Wilson, Vice Pre		ident - Tax
Assistant Corpo			heatley, Presiden nd Zipperle, VP &				esident
Tod James Zacharias	s #, Vice President	— Oynuna i incorai	Officer		<del> </del>		
Bruce Dale 8	Broussard		TORS OR TRU Brian Andrew Kar		Ja	mes Elmer Murray	
State of County of	Kentucky Jefferson	ss:					
The officers of this reporting ent		nose and say that th	hou are the descri	and officers of said repr	orting ontity, and that	on the reporting ne	rind stated abov
all of the herein described assestatement, together with related condition and affairs of the said in accordance with the NAIC Arrules or regulations require difference tively. Furthermore, the exact copy (except for formatting to the enclosed statement.	ets were the absolute propert exhibits, schedules and expli- reporting entity as of the reponnual Statement Instructions fferences in reporting not re- scope of this attestation by the	ty of the said report anations therein con orting period stated a and Accounting Pra elated to accounting the described officers	ting entity, free an ntained, annexed of above, and of its in actices and Proce g practices and p s also includes th	d clear from any liens or referred to, is a full a ncome and deductions dures manual except to procedures, according e related corresponding	or claims thereon, e nd true statement of therefrom for the per the extent that: (1) to the best of their g electronic filing with	except as herein sta all the assets and lia iod ended, and have state law may differ information, know in the NAIC, when re	ated, and that the abilities and of the been complete or, (2) that standed believed, that is a sequired, that is a
11 -			1 11. · Y	$\mathcal{P}_{a}$	(il	_//	150.0.
Bruce Dale Brous	ssard	Xvan (	oan Olliges enab	an alm	- //V	Alan James Baile	i will
President & CE		VP 8	& Corporate Secre	etary		VP & Treasurer	<i>'</i>
Subscribed and sworn to before  24th day of  Michelè Sizemore  Notary Public  January 3, 2019		ary, 2017		Is this an original filing If no,  1. State the amendme  2. Date filed	ent number	Yes[X]N	0[]

MICHELE H. SIZEMORE State at Large Kentucky My Commission Expires Jan. 3, 2019

# **ASSETS**

1. B		1	2	3	4
1. B		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
	Bonds (Schedule D)	1,048,576,006		1,048,576,006	908,762,791
2. S	Stocks (Schedule D):				
2	2.1 Preferred stocks	0	0	0	0
2	2.2 Common stocks	23,250,237	0	23,250,237	23,959,920
	Mortgage loans on real estate (Schedule B):				
3	3.1 First liens	27,600,000			27,600,000
	3.2 Other than first liens	0	0	0	0
	Real estate (Schedule A):				
4	.1 Properties occupied by the company (less \$0	0	0	0	0
1	encumbrances)	0			
7	\$0 encumbrances)	0	0	0	0
4	.3 Properties held for sale (less \$0				
	encumbrances)	0	0	0	0
5. C	Cash (\$(12,422,545), Schedule E - Part 1), cash equivalents				
	(\$124,987,445 , Schedule E - Part 2) and short-term				
	investments (\$26, 199, 233 , Schedule DA)	138 , 764 , 133	0	138 , 764 , 133	3,625,111
6. C	Contract loans, (including \$ premium notes)	0	0	0	0
	Derivatives (Schedule DB)				
	Other invested assets (Schedule BA)				
	Receivables for securities			250,000	· ·
	Securities lending reinvested collateral assets (Schedule DL)			0	
	Aggregate write-ins for invested assets			0	
	Subtotals, cash and invested assets (Lines 1 to 11)	1,238,440,376	0	1,238,440,376	964, 197, 822
	itle plants less \$0 charged off (for Title insurers inly)	0	0	0	0
	nvestment income due and accrued			7,037,789	
	Premiums and considerations:	, ,001 ,100		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
	5.1 Uncollected premiums and agents' balances in the course of collection.	99,690,169	14,912,636	84,777,533	56,298,807
	5.2 Deferred premiums and agents' balances and installments booked but	, ,	,		, ,
	deferred and not yet due (including \$0				
	earned but unbilled premiums)	0	0	0	0
1	5.3 Accrued retrospective premiums (\$340,426 ) and				
	contracts subject to redetermination (\$135,259,633 )	135,600,059	0	135,600,059	90,063,260
	Reinsurance:				
	6.1 Amounts recoverable from reinsurers			10,660,085	
	6.2 Funds held by or deposited with reinsured companies			0	
	6.3 Other amounts receivable under reinsurance contracts			67,930,445	102 420 748
	Current federal and foreign income tax recoverable and interest thereon			0	
	Net deferred tax asset			52,911,752	
	Guaranty funds receivable or on deposit				
	Electronic data processing equipment and software				
	Furniture and equipment, including health care delivery assets				
	(\$	4,685,704	4,685,704	0	0
	Net adjustment in assets and liabilities due to foreign exchange rates			0	
	Receivables from parent, subsidiaries and affiliates			6,552,807	
	Health care (\$69,094,060 ) and other amounts receivable			70,052,067	
	Aggregate write-ins for other than invested assets	58,253,607	53,599,072	4,654,535	255,375
26. T	Fotal assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,789,682,564	111,064,652	1,678,617,912	1,385,609,992
27 F	From Separate Accounts Segregated Accounts and Protected Cell				
	Accounts				
	Fotal (Lines 26 and 27)	1,789,682,564	111,064,652	1,678,617,912	1,385,609,992
	DETAILS OF WRITE-INS				
1102 1103					
	Summary of remaining write-ins for Line 11 from overflow page				0
	Fotals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0		0
	ioodwill			0	_
	Provider Contracts			0	
	Prepaid Commissions			0	
2598. S	Summary of remaining write-ins for Line 25 from overflow page	5,953,296	1,298,761	4,654,535	255,375
	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	58,253,607	53,599,072	4,654,535	255,375

# **LIABILITIES, CAPITAL AND SURPLUS**

			Current Year		Prior Year
		1	2	3	4
		Covered	Uncovered	Total	Total
1.	Claims unpaid (less \$76,380,686 reinsurance ceded)		38,640,159		488,751,681
	Accrued medical incentive pool and bonus amounts				
	Unpaid claims adjustment expenses			3,969,605	
	Aggregate health policy reserves, including the liability of				
7.	\$				
	Health Service Act	40 860 740	0	40 860 740	81 778 660
5.	Aggregate life policy reserves			0	
	Property/casualty unearned premium reserves				
	Aggregate health claim reserves.				
8.	Premiums received in advance.		0		
9.	General expenses due or accrued.		0		
	Current federal and foreign income tax payable and interest thereon	27,000,002		27,000,002	20, 120,000
10.1	(including \$983, 151 on realized capital gains (losses))	12 292 782	0	12 292 782	1 770 490
10.2	Net deferred tax liability			0	
	Ceded reinsurance premiums payable		0		
	Amounts withheld or retained for the account of others				
	Remittances and items not allocated		0		
	Borrowed money (including \$				
14.	interest thereon \$0 (including				
	\$0 current)	0	0	0	0
15.	Amounts due to parent, subsidiaries and affiliates.				0
	Derivatives				0
	Payable for securities				0
	Payable for securities lending				0
	Funds held under reinsurance treaties (with \$0				
13.	authorized reinsurers, \$				
	reinsurers and \$ 0 certified reinsurers)	68 928 968	0	68 928 968	121 921 740
20.	Reinsurance in unauthorized and certified (\$				
20.	companies	901 020	0	901 020	0
21.	Net adjustments in assets and liabilities due to foreign exchange rates				
	Liability for amounts held under uninsured plans		0		
	Aggregate write-ins for other liabilities (including \$	90,010,010			
	current)	9 181	0	9 181	0
24	Total liabilities (Lines 1 to 23).			811.886.637	784,302,879
	Aggregate write-ins for special surplus funds	,	, ,	, , .	
	Common capital stock				
	Preferred capital stock				
28.	Gross paid in and contributed surplus.				
	Surplus notes.				
	Aggregate write-ins for other than special surplus funds				
	Unassigned funds (surplus)				
	Less treasury stock, at cost:				
02.	32.10 shares common (value included in Line 26				
	\$0 )	xxx	xxx	0	0
	32.2				
	\$	XXX	XXX	0	0
33.	Total capital and surplus (Lines 25 to 31 minus Line 32)				
	Total liabilities, capital and surplus (Lines 24 and 33)	xxx	xxx	1,678,617,912	1,385,609,992
	DETAILS OF WRITE-INS				. , .,
2301.	OPM Contract Reserves	9.181	0	9.181	0
2302.					
2303.					
	Summary of remaining write-ins for Line 23 from overflow page				
	Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)	9, 181	0	9, 181	0
	Special Surplus - Projected HCRL Assessment for the Upcoming Year	,			131,614,832
	Summary of remaining write-ins for Line 25 from overflow page				0
	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	XXX	XXX	0	131,614,832
	State Required Contingent Funds			(901,020)	
	State Required Contingent Funds			(901,020)	
0000		XXX	XXX		
	Summary of remaining write-ins for Line 30 from overflow page	3007	V0.07		0

# **STATEMENT OF REVENUE AND EXPENSES**

1				STATEMENT OF REVENUE AN	
December   Trail	Prior Year 3				
2. Net premium income ( including \$	Total		Uncovered		
3. Change in unearroot premium reserves and reserves for rate credits	9,944,267	11,376,388	XXX	Member Months	1.
3. Change in unearroot premium reserves and reserves for rate credits					
4. Fee for cereintre (rest of \$ 9 medical expenses)	5,775,581,866	7,285,474,754	XXX	Net premium income ( including \$	2.
5.   Risk revenue	15,349,847	(6,536,087)	XXX	Change in unearned premium reserves and reserve for rate credits	3.
. Aggregate write-ires for other health care related revenues	0	0	XXX	Fee-for-service (net of \$0 medical expenses)	4.
7. Aggregate write-ins for other non-health revenues.	0	0	XXX	Risk revenue	5.
7. Aggregate write into rother non-health revenues.	0	0	xxx	Aggregate write-ins for other health care related revenues	6.
S. Total revenues (Lines 2 to 7)   XXX					7.
Mospital medicals					8.
9					
11.   Coutside referrats	4,762,445,219	5,773,283,920	368,259,569		9.
12	120 , 109 , 089	171, 101, 793	0	Other professional services	10.
13. Prescription drugs	0	0	0	Outside referrals	11.
13. Prescription drugs	179.242.490	239.397.967	38.586.952	Emergency room and out-of-area	12.
14. Aggregate write-ins for other hospital and medical					
15.   Incentive pool, withhold adjustments and borus amounts					
16. Subtotal (Lines 9 to 15)					
Less:   17. Net reinsurance recoveries					
17. Net reinsurance recoveries	5,719,784,396	6,970,701,797	400,840,521		16.
18. Total hospital and medical (Lines 16 minus 17)	624 916 762	700 /110 067	0		17
19. Non-health claims (net)					
20. Claims adjustment expenses, including \$ 247,135,564 cost containment expenses   0 286,427,592     21. General administrative expenses   0 686,522,991     22. Increase in reserves for life and accident and health contracts (including \$ 0     23. Total underwriting deductions (Lines 18 through 22)   406,846,521     24. Net underwriting gain or (loss) (Lines 8 minus 23)   XXX   86,271,502     25. Net investment income earned (Exhibit of Net Investment Income, Line 17)   0     27. Net investment income earned (Exhibit of Net Investment Income, Line 17)   0     28. Net earlied capital gains (losses) (Lines 2apital gains tax of \$ 2,877,650   0     27. Net investment gains (losses) (Lines 2apital gains tax of \$ 2,877,650   0     28. Net gain or (loss) from agents' or premium balances charged off ([amount recovered \$ \$   0   0     29. Aggregate write-ins for other income or expenses   0     30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)     31. Federal and foreign income taxes incurred   XXX   72,032,105     32. Net income or (loss) (Lines 30 minus 31)   XXX   36,990,509     DETAILS OF WRITE-INS					
21. General administrative expenses   0   696, 522, 991					
22. Increase in reserves for life and accident and health contracts (including \$				· · · · · · · · · · · · · · · · · · ·	20.
increase in reserves for life only)  23. Total underwriting deductions (Lines 18 through 22).  406,846,521  7, 192,667,165  7, 192,667,165  7, 192,667,165  24. Net underwriting gain or (loss) (Lines 8 minus 23).  25. Net investment income earned (Exhibit of Net Investment Income, Line 17).  26. Net realized capital gains (losses) less capital gains tax of \$ 2,877,650  27. Net investment gains (losses) less capital gains tax of \$ 2,877,650  28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$	523,929,156	696,522,991	0	General administrative expenses	21.
23. Total underwriting deductions (Lines 18 through 22)					22.
24. Net underwriting gain or (loss) (Lines 8 minus 23)         XXX         .86.271.502           25. Net investment income earned (Exhibit of Net Investment Income, Line 17)         0         .17.407.671           26. Net realized capital gains (losses) (Lines 25 plus 26)         0         .5,344.207           27. Net investment gains (losses) (Lines 25 plus 26)         0         .22,751.878           28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$	20,780,272	(39,566,848)	0	increase in reserves for life only)	
25. Net investment income earned (Exhibit of Net Investment Income, Line 17)	5,909,266,425	7, 192, 667, 165	406,846,521	Total underwriting deductions (Lines 18 through 22)	23.
26. Net realized capital gains (losses) less capital gains tax of \$	(118,334,712)	86,271,502	XXX	Net underwriting gain or (loss) (Lines 8 minus 23)	24.
27. Net investment gains (losses) (Lines 25 plus 26)       0       22,751,878         28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$0 ) (amount charged off \$0 )]       0      0         29. Aggregate write-ins for other income or expenses       0       .(30,766)         30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)       XXX       .108,992,614         31. Federal and foreign income taxes incurred       XXX       .72,032,105         32. Net income (loss) (Lines 30 minus 31)       XXX       .36,960,509         DETAILS OF WRITE-INS         0601.       XXX         0602.       XXX         0603.       XXX         0699.       Totals (Lines 0601 thru 0603 plus 0698)(Line 6 above)       XXX         0702.       XXX         0703.       XXX         0799.       Totals (Lines 0701 thru 0703 plus 0798)(Line 7 above)       XXX         0799.       Totals (Lines 0701 thru 0703 plus 0798)(Line 7 above)       XXX         0       .0         1401.          1402.          1403.          1404.          1405.          1407. <td>24,757,959</td> <td>17,407,671</td> <td>0</td> <td>Net investment income earned (Exhibit of Net Investment Income, Line 17)</td> <td>25.</td>	24,757,959	17,407,671	0	Net investment income earned (Exhibit of Net Investment Income, Line 17)	25.
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$ 0 ) (amount charged off \$ 0 )] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6,513,307	5,344,207	0	Net realized capital gains (losses) less capital gains tax of \$2,877,650	26.
\$ 0 ) (amount charged off \$ 0 )] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	31,271,266	22,751,878	0	Net investment gains (losses) (Lines 25 plus 26)	27.
29. Aggregate write-ins for other income or expenses       0       (30,766)         30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)       XXX       108,992,614         31. Federal and foreign income taxes incurred       XXX       72,032,105         32. Net income (loss) (Lines 30 minus 31)       XXX       36,960,509         DETAILS OF WRITE-INS         6601.       XXX         0602.       XXX         0603.       XXX         0698. Summary of remaining write-ins for Line 6 from overflow page       XXX         0701.       XXX         0702.       XXX         0703.       XXX         0799. Totals (Lines 0601 thru 0603 plus 0698)(Line 6 above)       XXX         0799. Summary of remaining write-ins for Line 7 from overflow page       XXX         0799. Totals (Lines 0701 thru 0703 plus 0798)(Line 7 above)       XXX       0         1401.       1402.         1403.       1498. Summary of remaining write-ins for Line 14 from overflow page       0       0         1499. Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)       0       0         1490. Lines 10 plus 01 plus 01 plus 01 plus 01 plus 02 plus 02 plus 02 plus 02 plus 02 plus 03 p				Net gain or (loss) from agents' or premium balances charged off [(amount recovered	28.
29. Aggregate write-ins for other income or expenses       0       (30,766)         30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)       XXX       108,992,614         31. Federal and foreign income taxes incurred       XXX       72,032,105         32. Net income (loss) (Lines 30 minus 31)       XXX       36,960,509         DETAILS OF WRITE-INS         6601.       XXX         0602.       XXX         0603.       XXX         0698.       Summary of remaining write-ins for Line 6 from overflow page       XXX         0701.       XXX         0702.       XXX         0703.       XXX         0799.       Totals (Lines 0601 thru 0603 plus 0698)(Line 6 above)       XXX         0703.       XXX         0799.       Totals (Lines 0701 thru 0703 plus 0798)(Line 7 above)       XXX         1401.       XXX         1402.       XXX         1403.       XXX         1498.       Summary of remaining write-ins for Line 14 from overflow page       0         1499.       Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)       0         1490.       Lines 16 ineous Income       0         1496.       Loss on Di	0	0	0	\$0 ) (amount charged off \$	
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29).  31. Federal and foreign income taxes incurred	(93,329)				29.
27 plus 28 plus 29	,		-		
32. Net income (loss) (Lines 30 minus 31)	(87, 156, 775)	108,992,614	XXX		00.
DETAILS OF WRITE-INS         XXX           0601         XXX           0602         XXX           0603         XXX           0698. Summary of remaining write-ins for Line 6 from overflow page         XXX           0699. Totals (Lines 0601 thru 0603 plus 0698)(Line 6 above)         XXX           0701.         XXX           0702.         XXX           0703.         XXX           0798. Summary of remaining write-ins for Line 7 from overflow page         XXX           0799. Totals (Lines 0701 thru 0703 plus 0798)(Line 7 above)         XXX           1401.         XXX           1402.         XXX           1403.         0           1498. Summary of remaining write-ins for Line 14 from overflow page         0           1499. Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)         0           1490. Miscel laneous Income         0           2902. Loss on Disposal         0	15,729,115	72,032,105	XXX	Federal and foreign income taxes incurred	31.
0601.       XXX         0602.       XXX         0603.       XXX         0698.       Summary of remaining write-ins for Line 6 from overflow page       XXX         0699.       Totals (Lines 0601 thru 0603 plus 0698)(Line 6 above)       XXX         0701.       XXX         0702.       XXX         0703.       XXX         0798.       Summary of remaining write-ins for Line 7 from overflow page       XXX         0799.       Totals (Lines 0701 thru 0703 plus 0798)(Line 7 above)       XXX         1401.       XXX         1402.       XXX         1403.       XXX         1499.       Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)       0         2901.       Miscel laneous Income       0         2902.       Loss on Disposal       0	(102,885,890)	36,960,509	XXX	Net income (loss) (Lines 30 minus 31)	32.
0602.       XXX         0603       XXX         0698.       Summary of remaining write-ins for Line 6 from overflow page       XXX         0699.       Totals (Lines 0601 thru 0603 plus 0698)(Line 6 above)       XXX         0701.       XXX         0702.       XXX         0703.       XXX         0798.       Summary of remaining write-ins for Line 7 from overflow page       XXX         0799.       Totals (Lines 0701 thru 0703 plus 0798)(Line 7 above)       XXX         1401.       XXX         1402.       XXX         1403.       XXX         1498.       Summary of remaining write-ins for Line 14 from overflow page       0         1499.       Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)       0         2901.       Miscel laneous Income       0       1,946         2902.       Loss on Disposal       0       (32,712)				DETAILS OF WRITE-INS	
0603       XXX       0         0698. Summary of remaining write-ins for Line 6 from overflow page       XXX       0         0699. Totals (Lines 0601 thru 0603 plus 0698)(Line 6 above)       XXX       0         0701.       XXX       0         0702.       XXX       0         0703       XXX       0         0798. Summary of remaining write-ins for Line 7 from overflow page       XXX       0         0799. Totals (Lines 0701 thru 0703 plus 0798)(Line 7 above)       XXX       0         1401.       1402.       1403.       1404.         1498. Summary of remaining write-ins for Line 14 from overflow page       0       0       0         1499. Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)       0       0       0         2901. Miscel laneous Income       0       1,946       2902. Loss on Disposal       0       (32,712)			XXX		0601.
0698. Summary of remaining write-ins for Line 6 from overflow page       XXX       0         0699. Totals (Lines 0601 thru 0603 plus 0698)(Line 6 above)       XXX       0         0701.       XXX       0         0702.       XXX       0         0703.       XXX       0         0798. Summary of remaining write-ins for Line 7 from overflow page       XXX       0         0799. Totals (Lines 0701 thru 0703 plus 0798)(Line 7 above)       XXX       0         1401.       1402.       1403.       1403.         1498. Summary of remaining write-ins for Line 14 from overflow page       0       0       0         1499. Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)       0       0       0         2901. Miscellaneous Income       0       1,946       0       1,946         2902. Loss on Disposal       0       (32,712)       0       0       (32,712)			XXX		0602.
0699. Totals (Lines 0601 thru 0603 plus 0698)(Line 6 above)         XXX         0           0701.         XXX         XXX           0702.         XXX         XXX           0703.         XXX         XXX           0798. Summary of remaining write-ins for Line 7 from overflow page.         XXX         0           0799. Totals (Lines 0701 thru 0703 plus 0798)(Line 7 above)         XXX         0           1401.         XXX         0           1402.         XXX         0           1403.         XXX         0           1498. Summary of remaining write-ins for Line 14 from overflow page         0         0           1499. Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)         0         0           2901. Miscel laneous Income         .0         1,946           2902. Loss on Disposal         0         (32,712)			XXX		0603
0699. Totals (Lines 0601 thru 0603 plus 0698)(Line 6 above)         XXX         0           0701.         XXX	0	0	XXX	Summary of remaining write-ins for Line 6 from overflow page	0698.
0702.       XXX         0703       XXX         0798. Summary of remaining write-ins for Line 7 from overflow page       XXX         0799. Totals (Lines 0701 thru 0703 plus 0798)(Line 7 above)       XXX         1401.       XXX         1402.       XXX         1403.       0         1498. Summary of remaining write-ins for Line 14 from overflow page       0         1499. Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)       0         2901. Miscel laneous Income       0         2902. Loss on Disposal       0	0			Totals (Lines 0601 thru 0603 plus 0698)(Line 6 above)	0699.
0703       XXX         0798. Summary of remaining write-ins for Line 7 from overflow page       XXX         0799. Totals (Lines 0701 thru 0703 plus 0798)(Line 7 above)       XXX         1401.       XXX         1402.       XXX         1403.       XXX         1498. Summary of remaining write-ins for Line 14 from overflow page       0         1499. Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)       0         2901. Miscel laneous Income       0         2902. Loss on Disposal       0			XXX		0701.
0798. Summary of remaining write-ins for Line 7 from overflow page       XXX       .0         0799. Totals (Lines 0701 thru 0703 plus 0798)(Line 7 above)       XXX       0         1401.           1402.           1498. Summary of remaining write-ins for Line 14 from overflow page           1499. Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)           2901. Miscel laneous Income            2902. Loss on Disposal			XXX		0702.
0799. Totals (Lines 0701 thru 0703 plus 0798)(Line 7 above)       XXX       0         1401.			XXX		0703
1401.  1402.  1403.  1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	xxx	Summary of remaining write-ins for Line 7 from overflow page	0798.
1402.         1403.         1498. Summary of remaining write-ins for Line 14 from overflow page       0         1499. Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)       0         2901. Miscellaneous Income       0         2902. Loss on Disposal       0         (32,712)	0	0	XXX	Totals (Lines 0701 thru 0703 plus 0798)(Line 7 above)	0799.
1403.					1401.
1498. Summary of remaining write-ins for Line 14 from overflow page       0       .0         1499. Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)       0       0         2901. Miscel laneous Income       0       1,946         2902. Loss on Disposal       .0       (32,712)					1402.
1499. Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)       0       0         2901. Miscel laneous Income       0       1,946         2902. Loss on Disposal       0       (32,712)					1403.
1499. Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)       0       0         2901. Miscel laneous Income       0       1,946         2902. Loss on Disposal       0       (32,712)	0	0	0	Summary of remaining write-ins for Line 14 from overflow page	1498.
2902. Loss on Disposal	0				1499.
	127,285	1,946	0		2901.
Legge	(220,614)	(32,712)	0	Loss on Disposal	2902.
2903					2903
2998. Summary of remaining write-ins for Line 29 from overflow page0	0	0	0	Summary of remaining write-ins for Line 29 from overflow page	2998.
2999. Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above) 0 (30,766)	(93,329)	(30,766)	0	Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)	2999.

**STATEMENT OF REVENUE AND EXPENSES (Continued)** 

	<u> </u>	2
	Current Year	Prior Year
CAPITAL AND SURPLUS ACCOUNT		
Capital and surplus prior reporting year	601,307,113	585,645,715
Net income or (loss) from Line 32	36,960,509	(102,885,890
Change in valuation basis of aggregate policy and claim reserves	0	0
		(3, 239, 582)
		0
Cumulative effect of changes in accounting principles.	0	0
Capital Changes:		
44.1 Paid in	0	0
44.2 Transferred from surplus (Stock Dividend)	0	0
44.3 Transferred to surplus.	0	0
Surplus adjustments:		
45.1 Paid in	210,000,000	125,000,000
45.2 Transferred to capital (Stock Dividend)	0	0
45.3 Transferred from capital	0	0
Dividends to stockholders	0	0
Aggregate write-ins for gains or (losses) in surplus	13,962,000	(13,962,000
Net change in capital and surplus (Lines 34 to 47)	265,424,162	15,661,398
Capital and surplus end of reporting period (Line 33 plus 48)	866,731,275	601,307,113
DETAILS OF WRITE-INS		
	13.962.000	(13,962,000
		0
Totals (Lines 4701 thru 4703 plus 4798)(Line 47 above)	13,962,000	(13,962,000
	Capital and surplus prior reporting year  Net income or (loss) from Line 32  Change in valuation basis of aggregate policy and claim reserves  Change in net unrealized capital gains (losses) less capital gains tax of \$	Capital and surplus prior reporting year

# **CASH FLOW**

	CASITILOW	1	2
		Current Year	Prior Year
	Cash from Operations	7 040 704 707	5 700 000 707
1.	Premiums collected net of reinsurance		5,769,306,787
2.	Net investment income		
3.	Miscellaneous income		0
4.	Total (Lines 1 through 3)		5,800,422,141
5.	Benefit and loss related payments		
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	949,645,786	796,728,024
8.	Dividends paid to policyholders		0
9.	Federal and foreign income taxes paid (recovered) net of \$	64,387,463	18,498,675
10.	Total (Lines 5 through 9)	7,154,962,470	5,866,409,421
11.	Net cash from operations (Line 4 minus Line 10)	92,975,439	(65,987,280)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds		
	12.2 Stocks		
	12.3 Mortgage loans		
	12.4 Real estate		
	12.5 Other invested assets		
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	7,205	3,370
	12.7 Miscellaneous proceeds	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	630,124,911	634,013,111
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	776,609,911	780,709,895
	13.2 Stocks	0	0
	13.3 Mortgage loans	0	0
	13.4 Real estate	0	0
	13.5 Other invested assets	0	0
	13.6 Miscellaneous applications	0	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	776,609,911	780,709,895
14.	Net increase (decrease) in contract loans and premium notes	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(146,485,000)	(146,696,784)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		0
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		0
	16.5 Dividends to stockholders	0	0
	16.6 Other cash provided (applied)	(21,351,417)	(37,063,790)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	188,648,583	87,936,210
	DECONCILIATION OF CASH CASH FOUNDALENTS AND SHORT TERM INVESTMENTS		
10	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS	135,139,022	(10/1 7/7 05/1)
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	100, 108,022	(124,747,854)
19.	Cash, cash equivalents and short-term investments:	2 605 444	100 070 065
	19.1 Beginning of year		
	19.2 End of year (Line 18 plus Line 19.1)	138,764,133	3,625,111

Note: Supplemental disclosures of cash flow information for non-cash transactions:		

# **ANALYSIS OF OPERATIONS BY LINES OF BUSINESS**

		/ \1	TAL TOIL C		<u> </u>		JI DOOMILE				
		1	2	3	4	5	6 Federal Employees	7 Title	8 Title	9	10
			Comprehensive	Medicare	Dental	Vision	Health	XVIII	XIX		Other
		Total	(Hospital & Medical)	Supplement	Only	Only	Benefits Plan	Medicare	Medicaid	Other Health	Non-Health
1.	Net premium income	7,285,474,754		0	(13)	0	123,442,687	5,990,421,089	285, 184, 167	0	0
2.	Change in unearned premium reserves and reserve for rate credit	(6,536,087)	(17,534,594)	0	0	0	0	1,893,636	9,104,871	0	0
3.	Fee-for-service (net of \$0	, , ,	, , , , , , , , , , , , , , , , , , , ,					, , , ,	,		
	medical expenses)	0	0	0	0	0	0	0	0	0	XXX
4.	Risk revenue	0	0	0	0	0	0	0	0	0	XXX
5.	Aggregate write-ins for other health care related revenues	0	0	0	0	0	0	0	0	0	XXX
6.	Aggregate write-ins for other non-health care related revenues	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
7.	Total revenues (Lines 1 to 6)	7,278,938,667		0	(13)	0	123,442,687	5,992,314,725	294,289,038	0	0
8.	Hospital/medical benefits	5,773,283,920	560,773,987	0	0	0	81,352,618	4,321,736,229		0	XXX
9.	Other professional services	171, 101, 793	389,090	0	622	0	110,272	180,563,310	(9,961,501)	0	XXX
10.	Outside referrals	0	0	0	0	0	0	0	0	0	XXX
11.	Emergency room and out-of-area	239,397,967	52,228,371	0	0	0	0	165,257,311	21,912,285	0	XXX
12.	Prescription drugs	784,234,945	147,051,087	0	0	0	16,917,698	437,444,821	182,821,339	0	XXX
13.	Aggregate write-ins for other hospital and medical	0	0	0	0	0	0	0	0	0	XXX
14.	Incentive pool, withhold adjustments and bonus amounts	2,683,172	0	0	0	0	0	2.683.172	0	0	XXX
15.	Subtotal (Lines 8 to 14)	6,970,701,797	760,442,535	0	622	0	98,380,588	5, 107, 684, 843	1,004,193,209	0	XXX
16.	Net reinsurance recoveries	733,418,367	9.392.320	0	0	0	0	0	724,026,047	0	XXX
17.	Total medical and hospital (Lines 15 minus 16)	6,237,283,430	751,050,215	0	622	0	98,380,588	5,107,684,843	280, 167, 162	0	XXX
18.	Non-health claims (net)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
19.	Claims adjustment expenses including						700	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
10.	\$247,135,564 cost containment expenses	298,427,592	32.987.365	0	8	0	2.757.785	203.307.862	20.522.283	38.852.289	0
20.	General administrative expenses		129,591,739	0	172, 102	0	11,257,580	582,115,658	22,734,406	(49,348,494)	 0
21.	Increase in reserves for accident and health contracts	(39,566,848)	(23,448,848)	0	0	0	11,257,500	(16, 118, 000)	0	0	XXX
22.	Increase in reserves for life contracts	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
23.	Total underwriting deductions (Lines 17 to 22)	7,192,667,165	890, 180, 471	0	172,732	0		5,876,990,363	323,423,851	(10,496,205)	
_	Total underwriting gain or (loss) (Line 7 minus Line 23)	86,271,502	(21,288,241)	n	(172,745)	٥	11,046,734	115,324,362	(29, 134, 813)	10,496,205	
24.	DETAILS OF WRITE-INS	00,211,002	(21,200,241)	0	(112,140)	0	11,040,704	110,024,002	(29, 104,010)	10,430,200	v
0501.											XXX
0502.											XXX
0503.											XXX
	Summary of remaining write-ins for Line 5 from overflow page	0	0	0	0	0	0	0	0	0	XXX
0599.	Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0	XXX
0601.	- Charle (Emiles see Fine sees) (Emiles above)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0602.			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0603.			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	xxx	XXX	XXX	XXX	xxx	XXX	XXX	XXX	0
0699.	Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
1301.	, , , , , , , , , , , , , , , , , , , ,			-						-	XXX
1302.											XXX
1303.											XXX
1398.	Summary of remaining write-ins for Line 13 from overflow page	n	0	0	0	0	0	0	0	0	XXX
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	n	n	n .	n	 0	n	0	n	0	XXX
1000.	Totals (Lines 1001 tillu 1000 pius 1000) (Line 15 above)	0	ı	0	U	0	0	U	0 1	0 1	////

# **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 1 - PREMIUMS

TAIL TIEMIONO	1	2	2	4
	Direct	Reinsurance	Reinsurance	Net Premium Income
Line of Business	Business	Assumed	Ceded	(Cols. 1 + 2 - 3)
Comprehensive (hospital and medical)	887,994,123	0	1,567,299	886,426,824
2. Medicare Supplement	0	0	0	0
3. Dental only	(13)	0	0	(13)
4. Vision only	0	0	0	0
5. Federal Employees Health Benefits Plan	123,442,687	0	0	123,442,687
6. Title XVIII - Medicare	5,990,444,224	0	23 , 135	5,990,421,089
7. Title XIX - Medicaid	1,074,301,340	0	789 , 117 , 173	285, 184, 167
8. Other health	0	0	0	0
9. Health subtotal (Lines 1 through 8)	8,076,182,361	0	790 , 707 , 607	7,285,474,754
10. Life	0	0	0	0
11. Property/casualty	0	0	0	0
12. Totals (Lines 9 to 11)	8,076,182,361	0	790,707,607	7,285,474,754

# **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2 - CLAIMS INCURRED DURING THE YEAR

Part					PART 2 - CLAI	MS INCURRED DU	RING THE YEAR					
Projected during the year   Total   Comprehensive Devide A Medicary   Devide Chy   Vision Only   Health   Medicary   Me			1	2	3	4	5	•	7	8	9	10
1. Payments claring the year			Total			Dontal Only	Vision Only	Health	XVIII	XIX	Other Health	
1 Direct	-	Payments during the year:	Total	(Hospital & Medical)	Supplement	Dental Only	VISION ONly	Deliellis Flair	Medicare	Medicald	Other Health	NOIT-HEARIN
1.2 Peinsurance assumed 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1.		6 902 519 624	762 106 545	0	705	٥	107 622 151	5 014 426 105	1 000 271 069	0	0
1 A Reinsurance coded							٥	107,020,101		1,009,271,900	٠	٥٥
1. Net									017 500	722 227 220		٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠
2 Part medical incentive pools and bonuses							0	107 622 151				٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠
3. Claim failable; Discarber 31, current year from Part 2A: 3.1 Direct 3.2 Peinsurance assumed 5.1 Direct 3.3 Peinsurance assumed 75, 390, 686 3.3 Peinsurance ceded 76, 390, 686 3.4 Net 3.4 Net 4. Direct 4. Direct 4. Direct 4. Direct 4. Direct 5.	0			' '						210,044,029		٥٥
3.1 Direct							0					0
3.3 Reinsurance ceded 75, 880, 866 880, 963 0 0 1 0 0 0 0 0 0 75, 549, 723 0 0 0.0  4. Claim reserve December 31, current year from Part 2D: 4.1 Direct 4.2 Reinsurance assumed 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	3.		665,026,065	76,384,878	0	1	0	6,238,631	481,544,878	100,857,677	0	0
3.3 Reinsurance ceded 75, 880, 866 880, 963 0 0 1 0 0 0 0 0 0 75, 549, 723 0 0 0.0  4. Claim reserve December 31, current year from Part 2D: 4.1 Direct 4.2 Reinsurance assumed 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		3.2 Reinsurance assumed			0	0	0	0	0	0	0	0
4. Claim reserve December 31, current year from Part 2D: 4.1 Direct			76,380,686	830,963	0	0	0	0	0	75,549,723	0	0
4. Claim reserve December 31, current year from Part 2D: 4.1 Direct				75,553,915	0	1	0	6,238,631	481,544,878		0	0
4.2 Reinsurance assumed  4.2 Reinsurance assumed  5. Accrued medical incentive pools and bonuses, current year  6. Net healthcare receivables (a)  6. Net healthcare receivables (a)  7. Amounts recoverable from reinsurers December 31, current year  8. Claim liability December 31, prior year from Part 2A:  8. 1. Direct  8. 1. Direct  8. 3. Reinsurance ceded  9. 0  9. 0  9. 0  10.	4.	Claim reserve December 31, current year from Part 2D:						, ,		, ,		
4.3 Reinsurance ceded		4.1 Direct	314,000	314,000	0	0	0	0	0	0	0	0
4.4 Net		4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
5. Accrued medical incentive pools and bonuses, current year.  3.773.719  0 0 0 0 0 0 0 0 3.773.719  0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		4.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
year		4.4 Net	314,000	314,000	0	0	0	0	0	0	0	0
6. Net healthcare receivables (a)	5.		3 773 719	0	0	0	0	0	3 773 719	0	0	0
7. Amounts recoverable from reinsurers December 31, current year	6			(3 600 592)	0	0	0	2 984 758		(4 406 593)	0	٥
8. Claim liability December 31, prior year from Part 2A: 8. 1 Direct 8. 2 Reinsurance assumed 9. 2 Reinsurance eded 8. 7 Reinsurance eded 8. 8 Reinsurance eded 8. 9 Reinsurance eded 8. 8 Reinsurance eded 8. 8 Reinsurance eded 8. 8 Reinsurance eded 9. Claim reserve December 31, prior year from Part 2D: 9. 1 Direct 160,000 160,000 9. 2 Reinsurance assumed 9. 0 0. 0 0. 0 0. 0 0. 0 0. 0 0. 0 0. 0		Amounts recoverable from reinsurers December 31,			0	0	0	2,001,700	0,000,00	(1,100,000)	0	
8.1 Direct	0		10,233,003	10,299,009			0		0			0
8.2 Reinsurance assumed 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0.		E7E 026 A6A	01 002 400	0	161	٥	10 406 426	271 102 255	110 242 020	0	٥
8.3 Reinsurance ceded			404,000,012	0 1,093,400			0	12,430,430	۱,۱۷۵,۵۵۵	110,040,029		٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠
8.4 Net				2 222 760			0	0		04 751 015		ں
9. Claim reserve December 31, prior year from Part 2D: 9.1 Direct 9.2 Reinsurance assumed 9.3 Reinsurance ceded 9.3 Reinsurance ceded 9.4 Net 9.5 Acrued medical incentive pools and bonuses, prior year 1. Amounts recoverable from reinsurers December 31, prior year 1. Incurred Benefits: 12.1 Direct 12.2 Reinsurance assumed 9. 0 160,000 10. Acrued Benefits: 12.3 Pirect 12.4 Net 12.5 Reinsurance assumed 10. 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0									271 102 255			٥٥
9.1 Direct         160,000         160,000         0	0		400,731,001	19,559,712		104	0	12,490,430	3/1,103,300	25,392,014		0
9.2 Reinsurance assumed 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	9.		160,000	160, 000	0	0	٥	0	0	٥	0	0
9.3 Reinsurance ceded       0			00,000	100,000				0		۰		٥٥
9.4 Net			٥							۰		٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠
10. Accrued medical incentive pools and bonuses, prior year 1. Amounts recoverable from reinsurers December 31, prior year			U	160,000				0				٠٠٠٠
11. Amounts recoverable from reinsurers December 31, prior year	10			100,000				0	1 654 575	۰		٥٥
prior year         19,104,768         18,187,179         0         0         0         917,589         0         0         0           12. Incurred Benefits:         12.1 Direct         6,968,018,625         760,442,535         0         622         0         98,380,588         5,105,001,671         1,004,193,209         0         0         0           12.2 Reinsurance assumed         0 <t< td=""><td></td><td></td><td>1,004,070</td><td>U</td><td>U</td><td>U</td><td>U</td><td>U</td><td>1,004,070</td><td>U</td><td>U</td><td>U</td></t<>			1,004,070	U	U	U	U	U	1,004,070	U	U	U
12. Incurred Benefits: 12.1 Direct 12.2 Reinsurance assumed 12.3 Reinsurance ceded 12.4 Net 12.4 Net 12.5 Direct 12.5 Direct 12.6 968,018,625	11.		19 104 768	18 187 179	0	0	0	0	917 589	0	0	0
12.1 Direct     6,968,018,625     760,442,535     0     622     0     98,380,588     5,105,001,671     1,004,193,209     0     0       12.2 Reinsurance assumed     0     0     0     0     0     0     0     0     0     0       12.3 Reinsurance ceded     733,418,367     9,392,320     0     0     0     0     0     724,026,047     0     0       12.4 Net     6,234,600,258     751,050,215     0     622     0     98,380,588     5,105,001,671     280,167,162     0     0	12		10, 104,700	10, 107, 179	0	0	0	0	517,509	0	0	
12.2 Reinsurance assumed       0 </td <td>12.</td> <td></td> <td>6 968 018 625</td> <td>760 442 535</td> <td>n</td> <td>622</td> <td>0</td> <td>98 380 588</td> <td>5 105 001 671</td> <td>1 004 193 209</td> <td>n</td> <td>0</td>	12.		6 968 018 625	760 442 535	n	622	0	98 380 588	5 105 001 671	1 004 193 209	n	0
12.3 Reinsurance ceded     733,418,367     9,392,320     0     0     0     0     724,026,047     0     0       12.4 Net     6,234,600,258     751,050,215     0     622     0     98,380,588     5,105,001,671     280,167,162     0     0				n	n l	022 N	 n .		n	n l	n	 0
12.4 Net 6,234,600,258 751,050,215 0 622 0 98,380,588 5,105,001,671 280,167,162 0 0			733 418 367	9 392 320	n l	n l	 n	n	 n	724 026 047	n	ں۔۔۔۔۔۔۔ ۱
				751 050 215	•	· ·	0	98 380 588	5 105 001 671		0	<u>_</u>
	12		2,683,172	731,000,210	0	022	0	0	2,683,172	0	0	<u> </u>

# **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2A - CLAIMS LIABILITY END OF CURRENT YEAR

			I AITI LA OLAIN	IS LIABILITY LIND	OI COMMENT TEA	1 1				
	1 Total	2 Comprehensive (Hospital & Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefits Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other Health	10 Other Non-Health
Reported in Process of Adjustment:										
1.1 Direct	179,799,936	20,120,519	0	0	0	1,592,560	141,953,084	16,133,773	0	0
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
1.4 Net	179,799,936	20,120,519	0	0	0	1,592,560	141,953,084	16, 133,773	0	0
Incurred but Unreported:										
2.1 Direct	386,424,518	54,949,434	0	1	0	4,544,254	245,233,409	81,697,420	0	0
2.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded	76,380,686	830,963	0	0	0	0	0	75,549,723	0	0
2.4 Net	310,043,832	54,118,471	0	1	0	4,544,254	245,233,409	6,147,697	0	0
Amounts Withheld from Paid Claims and Capitations:										
3.1 Direct	98,801,611	1,314,925	0	0	0	101,817	94,358,385	3,026,484	0	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
3.4 Net	98,801,611	1,314,925	0	0	0	101,817	94,358,385	3,026,484	0	0
4. TOTALS:										
4.1 Direct	665,026,065	76,384,878	0	1	0	6,238,631	481,544,878	100,857,677	0	0
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	76,380,686	830,963	0	0	0	0	0	75,549,723	0	0
4.4 Net	588,645,379	75,553,915	0	1	0	6,238,631	481,544,878	25,307,954	0	0

# **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2B - ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

FAITI 2B - ANALTSIS OF CLAIMS ON	Claims Paid D		Claim Reserve a December 31	nd Claim Liability of Current Year	5	6
	1	2	3	4		Estimated Claim Reserve and Claim
	On Claims Incurred Prior to January 1	On Claims Incurred	On Claims Unpaid December 31 of	On Claims Incurred	Claims Incurred In Prior Years	Liability December 31 of
Line of Business	of Current Year	During the Year	Prior Year	During the Year	(Columns 1 + 3)	Prior Year
Comprehensive (hospital and medical)	66,074,175	685,227,246	1, 154,090	74,713,825	67,228,264	79,719,712
Medicare Supplement	0	0	0	0	0	0
3. Dental Only	785	0	1	0	786	164
4. Vision Only	0	0	0	0	0	0
5. Federal Employees Health Benefits Plan	9,837,187	97,785,964	101,505	6, 137, 126	9,938,692	12,496,436
6. Title XVIII - Medicare	292,860,577	4,721,565,608	2,639,283	478,905,595	295,499,860	371, 103, 355
7 Title XIX - Medicaid	23,558,041	252,486,589	649,944	24,658,010	24,207,985	25,592,014
8. Other health	0	0	0	0	0	0
9. Health subtotal (Lines 1 to 8)	392,330,764	5,757,065,407	4,544,823	584,414,556	396,875,587	488,911,681
10. Healthcare receivables (a)	0	83, 123, 189	0	0	0	68,279,578
11. Other non-health	0	0	0	0	0	0
12. Medical incentive pools and bonus amounts	0	564,028	0	3,773,719	0	1,654,575
13. Totals (Lines 9 - 10 + 11 + 12)	392,330,764	5,674,506,246	4,544,823	588, 188, 275	396,875,587	422,286,678

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (000 Omitted)

Section A - Paid Health Claims - Comprehensive (Hospital & Medical)

		•	Cumu	lative Net Amounts P	aid	
		1	2	3	4	5
	Year in Which Losses Were Incurred	2012	2013	2014	2015	2016
1.	Prior	(1,172,872)	(1, 173, 083)	683,822	683,787	683,480
2.	2012	532,681	588,276	589,113	589,430	589,207
3.	2013	XXX	549,609	605,963	606,670	606,715
4.	2014	XXX	XXX	600,200	666,337	666,928
5.	2015	XXX	XXX	XXX	634,812	700,779
6.	2016	XXX	XXX	XXX	XXX	685,227

Section B - Incurred Health Claims - Comprehensive (Hospital & Medical)

	Sum of Cumulative N	ve Pool and Bonuses			
	1	2	3	4	5
Year in Which Losses Were Incurred	2012	2013	2014	2015	2016
1. Prior	(1,172,559)	(1,172,977)	683,822	683,787	683,480
2. 2012	590,651	588,300	589,240	589,430	589,207
3. 2013	xxx	609,208	606,678	606,729	606,715
4. 2014	xxx	XXX	669,779	668,514	667,005
5. 2015	xxx	XXX	XXX	712,297	701,857
6. 2016	XXX	XXX	XXX	XXX	759,941

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Comprehensive (Hospital & Medical)

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2012		589,207	5,603	1.0	594,810	78.0	0	0	594,810	78.0
2.	2013		606,715	5,770	1.0	612,485	80.7	0	0	612,485	80.7
3.	2014	821,478	666,928	6,344	1.0	673,272	82.0	77	1	673,350	82.0
4.	2015		700,779	6,663	1.0	707,442	83.4	1,077	10	708,529	83.5
5.	2016	886,427	685,227	6,517	1.0	691,744	78.0	74,714	631	767,089	86.5

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (000 Omitted)

Section A - Paid Health Claims - Dental Only

	Cumulative Net Amounts Paid							
	1	2	3	4	5			
Year in Which Losses Were Incurred	2012	2013	2014	2015	2016			
1. Prior	74	74	1,055	1,055	1,055			
2. 2012	2,880	3,027	3,117	3,116	3,116			
3. 2013	XXX	2,964	3,839	3,958	3,958			
4. 2014	XXX	XXX	2,727	2,786	2,786			
5. 2015	XXX	XXX	XXX	0	0			
6. 2016	XXX	XXX	XXX	XXX	0			

Section B - Incurred Health Claims - Dental Only

		Sum of Cumulative N	et Amount Paid and Clain Out	n Liability, Claim Rese standing at End of Ye	rve and Medical Incentivar	e Pool and Bonuses
	Year in Which Losses Were Incurred	1 2012	2 2013	3 2014	4 2015	5 2016
	Teal III WHICH Losses Wele IIIcured	2012	2013	-		
1. Prior		/5	/4	1,055	1,055	1,055
2. 2012		3,048	3,028	3,118	3,116	3,116
3. 2013		XXX	3, 180	3,850	3,958	3,958
4. 2014		xxx	XXX	2,895	2,786	2,786
5. 2015		xxx	XXX	XXX	0	0
6. 2016		XXX	XXX	XXX	XXX	0

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Dental Only

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2012	4,778	3,116	30	1.0	3,146	65.8	0	0	3,146	65.8
2.	2013	4,808	3,958	38	1.0	3,996	83.1	0	0	3,996	83.1
3.	2014	5,509	2,786	26	0.9	2,812	51.0	0	0	2,812	51.0
4.	2015	0	0	0	0.0	0	0.0	0	0	0	0.0
5.	2016	0	0	0	0.0	0	0.0	0	0	0	0.0

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (000 Omitted)

Section A - Paid Health Claims - Vision Only

·	Cumulative Net Amounts Paid								
	1	2	3	4	5				
Year in Which Losses Were Incurred	2012	2013	2014	2015	2016				
1. Prior	0	0	249	249	249				
2. 2012	456	456	456	456	456				
3. 2013	XXX	781	781	781	781				
4. 2014	XXX	XXX	1,793	1,946	1,946				
5. 2015	XXX	XXX	XXX	0	0				
6. 2016	XXX	XXX	XXX	XXX	0				

Section B - Incurred Health Claims - Vision Only

	· · · · · · · · · · · · · · · · · · ·	Sum of Cumulative N	et Amount Paid and Claim Outs	n Liability, Claim Rese standing at End of Ye	erve and Medical Incention	ve Pool and Bonuses			
	W. C. WILLE W. L. L.	1 2 3 4							
	Year in Which Losses Were Incurred	2012	2013	2014	2015	2016			
1. Prior		0	0	249	249	249			
2. 2012		456	456	456	456	456			
3. 2013		XXX	781	781	781	781			
4. 2014		XXX	XXX	1,946	1,946	1,946			
5. 2015		XXX	XXX	XXX	0	0			
6. 2016		XXX	XXX	XXX	XXX	0			

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Vision Only

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2012	805	456	4	0.9	460	57.1	0	0	460	57.1
2.	2013	1,069	781	7	0.9	788	73.7	0	0	788	73.7
3.	2014	3,039	1,946	19	1.0	1,965	64.7	0	0	1,965	64.7
4.	2015	0	0	0	0.0	0	0.0	0	0	0	0.0
5.	2016	0	0	0	0.0	0	0.0	0	0	0	0.0

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (000 Omitted)

Section A - Paid Health Claims - Federal Employees Health Benefits Plan Premium

	Section A - Faid fleatin Claims - Lederal Employees fleatin Benefits F		Cumul	ative Net Amounts P	aid	
		1	2	3	4	5
	Year in Which Losses Were Incurred	2012	2013	2014	2015	2016
1.	Prior	(184,149)	(184,149)	112,261	112,261	112,261
2.	2012	108,789	122,856	122,856	122,856	122,856
3.	2013	XXX	100,001	109,894	109,894	109,894
4.	2014	XXX	XXX	113,908	126,201	126,201
5.	2015	XXX	XXX	XXX	124,575	134,412
6.	2016	XXX	XXX	XXX	XXX	97,786

Section B - Incurred Health Claims - Federal Employees Health Benefits Plan Premium

	Sum of Cumulative N	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Outstanding at End of Year								
1 2 3 4 Year in Which Losses Were Incurred 2012 2013 2014 2015										
Year in Which Losses Were Incurred			2014		2016					
1. Prior	(183, 167)	(184,149)	112,261	112,261	112,261					
2. 2012	118,919	124,340	122,856	122,856	122,856					
3. 2013	XXX	109,095	110,796	109,894	109,894					
4. 2014	XXX	XXX	123, 150	126,820	126,208					
5. 2015	XXX	XXX	XXX	136,452	134,507					
6. 2016	XXX	XXX	XXX	XXX	103,923					

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Federal Employees Health Benefits Plan Premium

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2012	128,241	122,856	1,168	1.0	124,024	96.7	0	0	124,024	96.7
2.	2013	122,734	109,894	1,045	1.0	110,939	90.4	0	0	110,939	90.4
3.	2014	133, 167	126,201	1,200	1.0	127,401	95.7	7	0	127,408	95.7
4.	2015	138,888	134,412	1,278	1.0	135,690	97.7	95	0	135,785	97.8
5.	2016	123,443	97,786	930	1.0	98,716	80.0	6,137	0	104,853	84.9

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (000 Omitted)

Section A - Paid Health Claims - Title XVIII

	Cumulative Net Amounts Paid					
	1	2	3	4	5	
Year in Which Losses Were Incurred	2012	2013	2014	2015	2016	
1. Prior	(881,709)	(882,027)	1,030,027	1,029,745	1,029,739	
2. 2012	1,698,467	1,855,472	1,852,812	1,852,729	1,852,417	
3. 2013	XXX	2,246,240	2,456,969	2,455,059	2,454,410	
4. 2014	XXX	XXX	3,066,287	3,339,845	3,338,732	
5. 2015	XXX	XXX	XXX	3,695,718	3,996,690	
6. 2016	XXX	XXX	XXX	XXX	4,715,535	

#### Section B - Incurred Health Claims - Title XVIII

	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Outstanding at End of Year						
	1 2 3 4						
Year in Which Losses Were Incurred	2012	2013	2014	2015	2016		
1. Prior	(880,131)	(881,921)	1,030,027	1,029,745	1,029,739		
2. 2012	1,877,886	1,857,825	1,853,182	1,852,729	1,852,417		
3. 2013	XXX	2,492,722	2,460,062	2,455,546	2,454,410		
4. 2014	XXX	XXX	3,404,513	3,347,022	3,338,905		
5. 2015	XXX	XXX	XXX	4,060,811	3,999,156		
6. 2016	XXX	XXX	XXX	XXX	5,198,214		

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Title XVIII

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2012	2,104,142	1,852,417	17,616	1.0	1,870,033	88.9	0	0	1,870,033	88.9
2.	2013	2,793,722	2,454,410	23,341	1.0	2,477,751	88.7	0	0	2,477,751	88.7
3.	2014	3,871,120	3,338,732	31,750	1.0	3,370,482	87.1	173	0	3,370,655	87.1
4.	2015	4,487,449	3,996,690	38,010	1.0	4,034,700	89.9	2,466	17	4,037,183	90.0
5.	2016	5,990,421	4,715,535	44,845	1.0	4,760,380	79.5	482,679	3,263	5,246,322	87.6

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (000 Omitted)

Section A - Paid Health Claims - Title XIX

		aid			
	1	2	3	4	5
Year in Which Losses Were Incurred	2012	2013	2014	2015	2016
1. Prior	(1,161)	0	0	0	0
2. 2012	0	0	0	0	0
3. 2013	XXX	0	0	0	0
4. 2014	XXX	XXX	60,563	105,651	105,344
5. 2015	XXX	XXX	XXX	225,016	248,881
6. 2016	XXX	XXX	XXX	XXX	252,487

#### Section B - Incurred Health Claims - Title XIX

	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuse Outstanding at End of Year						
Year in Which Losses Were Incurred	1 2012	2 2013	3 2014	4 2015	5 2016		
1. Prior	(1, 161)		00	0	0		
2. 2012	0		00	0	0		
3. 2013	XXX		0	0	0		
4. 2014	XXX	XXX	84,258	106,779	105,345		
5. 2015	XXX	XXX	XXX	249,480	249,530		
6. 2016	XXX	XXX	XXX	XXX	277,145		

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Title XIX

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2012	0	0	0	0.0	0	0.0	0	0	0	0.0
2.	2013	1,619	0	0	0.0	0	0.0	0	0	0	0.0
3.	2014	117,648	105,344	1,002	1.0	106,346	90.4	1	0	106,347	90.4
4.	2015	301,162	248,881	2,367	1.0	251,248	83.4	649	1	251,898	83.6
5.	2016	285, 184	252,487	2,401	1.0	254,888	89.4	24,658	47	279,593	98.0

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (000 Omitted)

Section A - Paid Health Claims - Other

	Cumulative Net Amounts Paid							
	1	2	3	4	5			
Year in Which Losses Were Incurred	2012	2013	2014	2015	2016			
1. Prior	0	0	0	0	0			
2. 2012	7	8	8	8	8			
3. 2013	XXX	427	427	427	427			
4. 2014	XXX	XXX	0	0	0			
5. 2015	XXX	XXX	XXX	0	0			
6. 2016	XXX	XXX	XXX	XXX	0			

#### Section B - Incurred Health Claims - Other

	Sum of Cumulative N	et Amount Paid and Cla O	im Liability, Claim Reserv utstanding at End of Year	e and Medical Incenti	ve Pool and Bonuses
Year in Which Losses Were Incurred	1 2012	2 2013	3 2014	4 2015	5 2016
Teal III WHIICH LOSSES Were Incurred	2012	2013	2014	2015	2016
1. Prior	0	0	0	0	0
2. 2012	8	8	8	8	8
3. 2013	XXX	427	427	427	427
4. 2014	XXX	XXX	0	0	0
5. 2015	XXX	XXX	XXX	0	0
6. 2016	XXX	XXX	XXX	XXX	0

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Other

	1	2	3	4	5	6	7	8	9	10
Years in which					Claim and Claim Adjustment Expense			Unpaid Claims	Total Claims and Claims Adjustment	
Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1. 2012	9	8	0	0.0	8	88.9	0	0	8	88.9
2. 2013	46	427	4	0.9	431	937.0	0	0	431	937.0
3. 2014	102	0	0	0.0	0	0.0	0	0	0	0.0
4. 2015	0	0	0	0.0	0	0.0	0	0	0	0.0
5. 2016	0	0	0	0.0	0	0.0	0	0	0	0.0

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (000 Omitted)

Section A - Paid Health Claims - Grand Total

		Cumulative Net Amounts Paid					
		1	2	3	4	5	
	Year in Which Losses Were Incurred	2012	2013	2014	2015	2016	
1.	Prior	(2,239,817)	(2,239,185)	1,827,414	1,827,097	1,826,784	
2.	2012	2,343,280	2,570,095	2,568,362	2,568,595	2,568,060	
3.	2013	XXX	2,900,022	3, 177, 873	3, 176, 789	3, 176, 185	
4.	2014	XXX	XXX	3,845,478	4,242,766	4,241,937	
5.	2015	XXX	XXX	XXX	4,680,121	5,080,762	
6.	2016	XXX	XXX	XXX	XXX	5,751,035	

#### Section B - Incurred Health Claims - Grand Total

	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuse Outstanding at End of Year							
Year in Which Losses Were Incurred	1 2012	2 2013	3 2014	4 2015	5 2016			
1. Prior	(2,236,943)		1,827,414	1,827,097	1,826,784			
2. 2012	2,590,968	2,573,957	2,568,860	2,568,595	2,568,060			
3. 2013	XXX	3,215,413	3, 182, 594	3,177,335	3, 176, 185			
4. 2014	XXX	XXX	4,286,541	4,253,867	4,242,195			
5. 2015	XXX	XXX	XXX	5,159,040	5,085,050			
6. 2016	XXX	XXX	XXX	XXX	6,339,223			

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Grand Total

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2012	3,000,473	2,568,060	24,421	1.0	2,592,481	86.4	0	0	2,592,481	86.4
2.	2013	3,683,106	3, 176, 185	30,205	1.0	3,206,390	87.1	0	0	3,206,390	87.1
3.	2014	4,952,063	4,241,937	40,341	1.0	4,282,278	86.5	258	1	4,282,537	86.5
4.	2015	5,775,582	5,080,762	48,318	1.0	5,129,080	88.8	4,287	28	5, 133, 395	88.9
5.	2016	7,285,475	5,751,035	54,693	1.0	5,805,728	79.7	588,188	3,941	6,397,857	87.8

# **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2D - AGGREGATE RESERVE FOR ACCIDENT AND HEALTH CONTRACTS ONLY

	PART 2D - AG	GGREGATE RESER\	/E FOR ACCIDENT	AND HEALTH CO	NTRACTS ONLY				
	1	2 Comprehensive	3 Medicare	4	5	6 Federal Employees Health	7 Title XVIII	8 Title XIX	9
	Total	(Hospital & Medical)	Supplement	Dental Only	Vision Only	Benefits Plan	Medicare	Medicaid	Other
Unearned premium reserves	0	0	0	0	0	0	0	0	0
Additional policy reserves (a)	282,930	282,930	0	0	0	0	0	0	0
Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
Reserve for rate credits or experience rating refunds (including									
\$4,920,341 ) for investment income	22,051,176	814,132	0	0	0	0	17,825,254	3,411,790	0
Aggregate write-ins for other policy reserves	18,526,634	7,686,182	0	0	0	0	10,840,452	0	0
6. Totals (gross)	40,860,740	8,783,244	0	0	0	0	28,665,706	3,411,790	0
7. Reinsurance ceded	0	0	0	0	0	0	0	0	0
8. Totals (Net)(Page 3, Line 4)		8,783,244	0	0	0	0	28,665,706	3,411,790	0
Present value of amounts not yet due on claims	0	0	0	0	0	0	0	0	0
10. Reserve for future contingent benefits	314,000	314,000	0	0	0	0	0	0	0
11. Aggregate write-ins for other claim reserves	0	0	0	0	0	0	0	0	0
12. Totals (gross)	314,000	314,000	0	0	0	0	0	0	0
13. Reinsurance ceded	0	0	0	0	0	0	0	0	0
14. Totals (Net)(Page 3, Line 7)	314,000	314,000	0	0	0	0	0	0	0
DETAILS OF WRITE-INS									
0501. Risk Adjustment Premium Payable	18,526,634	7,686,182	0	0	0	0	10,840,452	0	0
0502.									
0503.									
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0	0	0	0	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	18,526,634	7,686,182	0	0	0	0	10,840,452	0	0
1101.						ļ			
1102.									
1103.									
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0	0	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0	0	0	0	0	0

(a) Includes \$ \_\_\_\_\_\_0 premium deficiency reserve.

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 3 - ANALYSIS OF EXPENSES

		PART 3 - ANALY Claim Adjustme	YSIS OF EXPENSE	<b>S</b> 3	4	5
		1 Cost Containment Expenses	2 Other Claim Adjustment Expenses	General Administrative Expenses	Investment Expenses	Total
1.	Rent (\$0 for occupancy of					
	own building)	3, 136, 168	581,669	10 , 166 , 556	25,487	13,909,880
2.	Salary, wages and other benefits			306,485,528		
3.	Commissions (less \$67,607,699	, ,	, ,	, ,		, ,
	ceded plus \$ 0 assumed)	0	0	120.650.161	17.010	120.667.171
4.	Legal fees and expenses					
5.	Certifications and accreditation fees			49,708		
6.	Auditing, actuarial and other consulting services			6,407,448		
7.	Traveling expenses			8,014,048		11,216,257
8.	Marketing and advertising			30,116,024		41,440,969
9.	Postage, express and telephone			26,901,120		
10.	Printing and office supplies			7,469,160		
11.	Occupancy, depreciation and amortization		•	3,327,118	ŕ	
12.	Equipment			9,175,735		
13.	Cost or depreciation of EDP equipment and					
10.	software	9,258,815	1,735,534	28,954,755	0	39,949,104
14.	Outsourced services including EDP, claims, and other services	83 545 450	5 520 807	01 060 240	217 134	181 243 721
15	Boards, bureaus and association fees			608,922		843,420
15.	·	,	,	2,629,476	•	3,626,676
16.	Insurance, except on real estate		•	, ,	•	
17.	Collection and bank service charges			6,771,029		9,256,985
18.	Group service and administration fees			607,001		4,467,637
19.	Reimbursements by uninsured plans					
20.	Reimbursements from fiscal intermediaries			0		
21.	Real estate expenses			7,419,943		
22.	Real estate taxes	0	0	0	0	0
23.	Taxes, licenses and fees:					
	23.1 State and local insurance taxes		0		6	9,220,436
	23.2 State premium taxes				0	2,879,411
	23.3 Regulatory authority licenses and fees			5, 107,015		5,119,082
	23.4 Payroll taxes	0	0	18,324,878	44,831	18,369,709
	23.5 Other (excluding federal income and real estate taxes)	0	0	155 , 155 , 787	3,918	155 , 159 , 705
24.	Investment expenses not included elsewhere		287,561	4,995,408	9,577	6,837,532
25.	Aggregate write-ins for expenses		368,821	(46,524,959)	13,952	(44, 161, 100
26.	Total expenses incurred (Lines 1 to 25)		51,292,028		1,391,682	(a)996,342,265
27.	Less expenses unpaid December 31, current year		3,969,605	27,655,902		31,625,507
28.	Add expenses unpaid December 31, prior year		3,466,717		0	31,596,105
29.	Amounts receivable relating to uninsured plans, prior year		0		0	103,429,748
30.	Amounts receivable relating to uninsured plans, current year	0	0	67,930,445	0	67,930,445
31.	Total expenses paid (Lines 26 minus 27 plus 28 minus 29 plus 30)	247,135,564	50,789,140	661,497,174	1,391,682	960,813,560
	DETAILS OF WRITE-INS					
2501.	Miscellaneous Administrative Expenses	1,981,086	368,821	21,082,740	13,952	23,446,599
2502.	Expense Allowance on Reinsurance Ceded	0	0	(67,607,699)	0	(67,607,699
2503.						
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0	0
	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)  des management fees of \$	1,981,086 o affiliates and \$	368,821 0 to nor	(46,524,959)	13,952	(44,161,100)

## **EXHIBIT OF NET INVESTMENT INCOME**

		1	2
		Collected During Year	
1.	U.S. government bonds	(a)1, 141, 122	1,180,291
1.1	Bonds exempt from U.S. tax	(a)0	0
1.2	Other bonds (unaffiliated)	(a)15,143,726	16,098,556
1.3	Bonds of affiliates	(a)0	0
2.1	Preferred stocks (unaffiliated)	(b)0	0
2.11	Preferred stocks of affiliates	(b)0	0
2.2	Common stocks (unaffiliated)	0	0
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans		
4.	Real estate	(d)0	0
5	Contract Loans	0	0
6	Cash, cash equivalents and short-term investments		1, 116, 081
7	Derivative instruments	(f)0	0
8.	Other invested assets	0	0
9.	Aggregate write-ins for investment income	545	545
10.	Total gross investment income	17,716,597	18,799,353
11.	Investment expenses		(g)1,330,860
12.	Investment taxes, licenses and fees, excluding federal income taxes		
13.	Interest expense		(h)0
14.	Depreciation on real estate and other invested assets		(i)0
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		1,391,682
17.	Net investment income (Line 10 minus Line 16)		17,407,671
	DETAILS OF WRITE-INS		
0901.	Miscellaneous Investment Income	545	545
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	545	545
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0
	. , , , ,		•
	45 000 707	00	
(a) Inclu	des \$212,233 accrual of discount less \$15,093,707 amortization of premium and less \$889,6	98 paid for accrued int	erest on purchases.
(b) Inclu	des \$0 accrual of discount less \$0 amortization of premium and less \$	0 paid for accrued div	vidends on purchases.

**EXHIBIT OF CAPITAL GAINS (LOSSES)** 

(e) Includes \$ .......701,668 accrual of discount less \$ ......214,860 amortization of premium and less \$ .................88,279 paid for accrued interest on purchases.

(i) Includes \$ \_\_\_\_\_0 depreciation on real estate and \$ \_\_\_\_\_0 depreciation on other invested assets.

(g) Includes \$.

segregated and Separate Accounts.

		1	2	3	4	5
				Total Realized Capital	Change in	Change in Unrealized
		Realized Gain (Loss)	Other Realized	Gain (Loss)	Unrealized Capital	Foreign Exchange
		On Sales or Maturity	Adjustments	(Columns 1 + 2)	Gain (Loss)	Capital Gain (Loss)
1.	U.S. Government bonds	,	0	522,700	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	7,691,952	0	7,691,952	(12,168)	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	0	0	0	0	0
2.21	Common stocks of affiliates	0	0	0	(709,683)	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	7,205	0	7,205	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	0	0	0	0	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	8,221,857	0	8,221,857	(721,851)	0
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from					
	overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9,	_			_	_
	above)	0	0	0	0	0

## **EXHIBIT OF NON-ADMITTED ASSETS**

	EXHIBIT OF NON-ADMITTE	DASSEIS		
		Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	_	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	_	0	
3.	Mortgage loans on real estate (Schedule B):			
٥.	3.1 First liens	0	0	0
	3.2 Other than first liens.		0	
4.	Real estate (Schedule A):			
4.	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income.			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	0	0	0
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			0
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)			
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
10.	15.1 Uncollected premiums and agents' balances in the course of collection	14 912 636	3 358 775	(11 553 861)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
10.	16.1 Amounts recoverable from reinsurers	2 630 284	0	(2 630 284)
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17	Amounts receivable relating to uninsured plans			
	Current federal and foreign income tax recoverable and interest thereon			
				_
19.	Guaranty funds receivable or on deposit		0	0
20.	Electronic data processing equipment and software			0
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0
23.	Receivable from parent, subsidiaries and affiliates			7.550.400
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	53,599,072	66,963,680	13,364,608
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)		142,222,674	
27.		111,064,652	142,222,674	31,158,022
28.	Total (Lines 26 and 27)	111,004,002	142,222,074	31, 130,022
1101.	DETAILS OF WRITE-INS			
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page		0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Goodwill	24,695,739	43,217,543	18,521,804
2502.	Provider Contracts	21,448,412	15,926,163	(5,522,249)
2503.	Prepaid Commissions	6, 156, 160	5,022,334	(1,133,826)
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,298,761	2,797,640	1,498,879
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	53,599,072	66,963,680	13,364,608

# **EXHIBIT 1 - ENROLLMENT BY PRODUCT TYPE FOR HEALTH BUSINESS ONLY**

	Total Members at End of					
Source of Enrollment	1 Prior Year	2 First Quarter	3 Second Quarter	4 Third Quarter	5 Current Year	Current Year Member Months
Source of Enformment	i iloi reai	i iist Quarter	Second Quarter	Tillia Quarter	Ounem real	Wellibel World's
Health Maintenance Organizations	656,200	747,733	756,115	761,529	768,396	8,960,160
Provider Service Organizations	0	0	0	0	0	0
Preferred Provider Organizations	100,874	107,386	104,446	105,495	104,991	1,261,457
4. Point of Service	104,389	96,721	98 , 134	95,985	94,776	1, 154,771
5. Indemnity Only	0	0	0	0	0	0
Aggregate write-ins for other lines of business	0	0	0	0	0	0
7. Total	861,463	951,840	958,695	963,009	968,163	11,376,388
DETAILS OF WRITE-INS						
0601.						
0602.						
0603.						
0698. Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0
0699. Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0

## **EXHIBIT 2 - ACCIDENT AND HEALTH PREMIUMS DUE AND UNPAID**

1	2	3	4	5	6	7
Name of Debtor	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Admitted
0199999 Total individuals.	1,068,373	665,181	434,299	3,859,740	3,859,740	2, 167, 853
Group Subscribers:						
ACCURATE PAPER BOX CO INC	17,750	0	0	0	0	17,750
ARIZONA MEDICAL SERVICES		0	0	0	0	12,590
BALLARD NURSING CENTER		0	0	0	0	32,572
BLUE GRASS QUALITY MEATS		15,338	14,299	743	743	29,637
BRILLIANT ELECTRIC HEATIN		0	0	17,607	17,607	
CHIPPS CAFFREY & DUBILIE	40,265	709	2,893	0	0	43,867
COBRA		0	0	31,425	31,425	
DIN LAW LLC		0	0	26,738	26,738	
EIC TECHNOLOGIES	12,263	0	0	0	0	12,263
FEHBP-LEXINGTON-MI-HIGH OPT	94,046	0	0	0	0	94,046
FEHBP-LEXINGTON-MI-STANDARD OPT	12,576	0	0	0	0	12,576
FLOORS N MORE LLC	29,484	0	0	0	0	29,484
FLOYD CONSULTING	10,669	0	0	0	0	10,669
FOX LAKE SCHOOL DISTRICT 114	29,608	0	0	0	0	29,608
GC MANAGEMENT INC	11,093	0	0	0	0	11,093
GIRLS INC. OF METRO DENVE	10,261	0	0	0	0	10,261
GLENSHIRE HEALTH AND HOME		0	0	0	0	72,935
HAYSWOOD HOME HEALTH	16,367	0	0	0	0	16,367
HERCULES MANUFACTURING COMPANY	34,094	0	0	0	0	34,094
HUBBLE MINING COMPANY LLC	31,633	0	0	0	0	31,633
KENTUCKY LOTTERY CORPORATION	119,099	0	0	0	0	119,099
LAFFERTY ENTERPRISES INC	0	0	0	26,901	26,901	
LEE MOTORS LLC		0	0	13,469	13,469	
MESA FOODS LLC.		0	0	0	0	52,571
MULTI-CRAFT LITHO INC		0	0	0	0	33,629
MULTI-SYSTEMS INC.		0	0	0	0	30,689
NEW ALBANY FLOYD COUNTY CONSOLID		0	0	0	0	75 , 138
OVERHEAD DOOR CO OF LEX	10,081	0	0	0	0	10,081
PEPE BARRON ACADEMY		0	0	10,287	10,287	
PERRY COUNTRY FISCAL COURT		0	0	70,688	70,688	
PERSEVERE LLC	0	0	0	11,378	11,378	
SAINT ANDREW LIFE	18,949	0	0	0	0	18,949
SUN VALLEY SOLAR SOLUTIONS LLC	27,954	2,507	0	0	0	30,461
THE CENTER FOR WOMEN AND FAMILIE		0	0	0	0	38,927
TIVOLI ENTERPRISES INC.	18,028	0	0	0	0	18,028
TRUE HOME VALUE	13,637	0	0	0	0	13,637
0299997. Group subscriber subtotal	906,908	18,554	17, 192	209,236	209,236	942,654
0299998. Premiums due and unpaid not individually listed	12,962,202	4,897,467	4,040,326	10,843,660	10,843,660	21,899,995
0299999. Total group	13,869,110	4,916,021	4,057,518	11,052,896	11,052,896	22,842,649
0399999. Premiums due and unpaid from Medicare entities	8,938,425	0	0	0	0	8,938,425
0499999. Premiums due and unpaid from Medicaid entities	50,828,606	0	0	0	0	50,828,606
0599999 Accident and health premiums due and unpaid (Page 2, Line 15)	74,704,514	5,581,202	4,491,817	14,912,636	14,912,636	84,777,533

# **EXHIBIT 3 - HEALTH CARE RECEIVABLES**

1	2	3	4	5	6	7
Name of Debtor	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Admitted
0199998. Aggregate Pharmaceutical Rebate Receivables Not Individually Listed	69,075,007	0	0	77,629	77,629	69,075,007
0199999. Total Pharmaceutical Rebate Receivables	69,075,007	0	0	77,629	77,629	69,075,007
0299998. Aggregate Claim Overpayment Receivables Not Individually Listed	19,053	0	0	0	0	19,053
0299999. Total Claim Overpayment Receivables	19,053	0	0	0	0	19,053
0399998. Aggregate Loans and Advances to Providers Not Individually Listed	0	0	0	0	0	0
0399999. Total Loans and Advances to Providers	0	0	0	0	0	0
0499998. Aggregate Capitation Arrangement Receivables Not Individually Listed	0	0	0	0	0	0
0499999. Total Capitation Arrangement Receivables	0	0	0	0	0	0
0599998. Aggregate Risk Sharing Receivables Not Individually Listed	0	0	0	13,951,500	13,951,500	0
0599999. Total Risk Sharing Receivables	0	0	0	13,951,500	13,951,500	0
0699998. Aggregate Other Receivables Not Individually Listed	0	0	0	0	0	0
0699999. Total Other Receivables	0	0	0	0	0	0
	-					
0799999 Gross health care receivables	69,094,060	0	0	14,029,129	14,029,129	69,094,060

## **EXHIBIT 3A - ANALYSIS OF HEALTH CARE RECEIVABLES COLLECTED AND ACCRUED**

		eivables Collected		ceivables Accrued	5	6
Type of Health Care Receivable	1 On Amounts Accrued	the Year  2  On Amounts Accrued During the Year	3 On Amounts Accrued	31 of Current Year 4 On Amounts Accrued During the Year	Health Care Receivables in Prior Years (Columns 1 + 3)	Estimated Health Care Receivables Accrued as of December 31 of Prior Year
Pharmaceutical rebate receivables	48,756,898	Ü	0	69,152,636	48,756,898	
Claim overpayment receivables	21,398	0	0	19,053	21,398	21,398
Loans and advances to providers	0	0	0	0	0	0
4. Capitation arrangement receivables	0	0	0	0	0	0
5. Risk sharing receivables	6,030,952	1,013,780	0	13,951,500	6,030,952	21,020,947
6. Other health care receivables	0	0	0	0	0	0
7. Totals (Lines 1 through 6)	54,809,248	268,968,857	0	83, 123, 189	54,809,248	68,279,578

Note that the accrued amounts in Columns 3, 4, and 6 are the total health care receivables, not just the admitted portion.

# **EXHIBIT 4 - CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)**

Aging Analysis of Unpa	id Claims					
1	2	3	4	5	6	7
Account	1 - 30 Days	31 - 60 Days	61 - 90 Days	91 - 120 Days	Over 120 Days	Total
Claims Unpaid (Reported)						
0199999. Individually listed claims unpaid	0	0	0	0	0	0
0299999. Aggregate accounts not individually listed- uncovered	7,029,945	559,921	63,323	16,795	58,046	7,728,030
0399999. Aggregate accounts not individually listed-covered	89,404,461	7,120,887	805,326	213,599	738,215	98,282,488
0499999. Subtotals	96,434,406	7,680,808	868,649	230,394	796,261	106,010,518
0599999. Unreported claims and other claim reserves			<u>'</u>			559,015,547
0699999. Total amounts withheld						0
0799999. Total claims unpaid						665,026,065
	}					
0899999 Accrued medical incentive pool and bonus amounts						3,773,719

# **EXHIBIT 5 - AMOUNTS DUE FROM PARENT, SUBSIDIARIES AND AFFILIATES**

1	2	3	4	5	6	Admi	tted
						7	8
Name of Affiliate	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Current	Non-Current
Humana Inc.	6,552,807	0	0	0	0	6,552,807	
019999. Individually listed receivables	6,552,807	0	0	0	0	6,552,807	
0299999. Receivables not individually listed	0	0	0	0	0	0	
039999 Total gross amounts receivable	6,552,807	0	0	0	0	6,552,807	

# **EXHIBIT 6 - AMOUNTS DUE TO PARENT, SUBSIDIARIES AND AFFILIATES**

1 Affiliate	2 Description	3 Amount	4 Current	5 Non-Current
	ONE			
0399999 Total gross payables				

## **EXHIBIT 7 PART 1- SUMMARY OF TRANSACTIONS WITH PROVIDERS**

	1	2	3	4	5	6 Column 1
	Direct Medical	Column 1	Total	Column 3	Column 1	Expenses Paid to
	Expense	as a %	Members	as a %	Expenses Paid to	Non-Affiliated
Payment Method	Payment	of Total Payments	Covered	of Total Members	Affiliated Providers	Providers
Capitation Payments:						
1. Medical groups	2,076,695,959	30.1	968 , 163	100.0	0	2,076,695,959
2. Intermediaries	0	0.0	0	0.0	0	0
All other providers.	0	0.0	0	0.0	0	0
Total capitation payments	2,076,695,959	30.1	968 , 163	100.0	0	2,076,695,959
Other Payments:						
5. Fee-for-service	294,950,995	4.3	XXX	XXX	0	294,950,995
6. Contractual fee payments	3,887,182,228	56.4	XXX	XXX	0	3,887,182,228
7. Bonus/withhold arrangements - fee-for-service	0	0.0	XXX	XXX	0	0
8. Bonus/withhold arrangements - contractual fee payments	0	0.0	XXX	XXX	0	0
9. Non-contingent salaries	635,253,480	9.2	XXX	XXX	0	635,253,480
10. Aggregate cost arrangements	0	0.0	XXX	XXX	0	0
11. All other payments	0	0.0	XXX	XXX	0	0
12. Total other payments	4,817,386,703	69.9	XXX	XXX	0	4,817,386,703
13. TOTAL (Line 4 plus Line 12)	6,894,082,662		XXX	XXX	0	6,894,082,662

## **EXHIBIT 7 - PART 2 - SUMMARY OF TRANSACTIONS WITH INTERMEDIARIES**

1	2	3	4 Average	5	6 Intermediany's	
			Average Monthly Capitation	Intermediary's Total Adjusted Capital	Authorized	
NAIC Code	Name of Intermediary	Capitation Paid	Capitation	Total Adjusted Capital	Control Level RBC	
9999999 Totals		·	XXX	XXX	XXX	

# **EXHIBIT 8 - FURNITURE, EQUIPMENT AND SUPPLIES OWNED**

·	1	2	3	4	5	6
Description	Cost	Improvements	Accumulated Depreciation	Book Value Less Encumbrances	Assets Not Admitted	Net Admitted Assets
Administrative furniture and equipment	7,560,411	0	5,708,121	1,852,290	1,852,290	0
Medical furniture, equipment and fixtures	480,496	0	254,392	226 , 104	226,104	0
Pharmaceuticals and surgical supplies	0	0	0	0	0	0
4. Durable medical equipment	0	0	0	0	0	0
5. Other property and equipment	10,519,680	0	7,912,370	2,607,310	2,607,310	0
6. Total	18,560,587	0	13,874,883	4,685,704	4,685,704	0

### NOTES TO THE FINANCIAL STATEMENTS

#### 1. Summary of Significant Accounting Policies and Going Concern

#### A. Accounting Practices

The financial statements of the Company are presented on the basis of accounting practices prescribed or permitted by the Commonwealth of Kentucky Department of Insurance.

The Commonwealth of Kentucky Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Kentucky for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Kentucky Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Kentucky. The Commissioner of Insurance has the right to permit other specific practices that deviate from prescribed practices. No deviations from the Codification currently exist.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Kentucky is shown below:

.5
85,890)
-
-
85,890)
307,113
_
_
307,113

On July 2, 2015, Humana entered into an Agreement and Plan of Merger, which is referred to herein as the Merger Agreement, with Aetna Inc. and certain wholly owned subsidiaries of Aetna Inc., (Aetna), which sets forth the terms and conditions under which Humana agreed to merge with, and become a wholly owned subsidiary of Aetna.

The Merger was subject to customary closing conditions, including, among other things, the expiration or termination of the applicable waiting period under the Hart-Scott-Rodino Antitrust Improvements Act of 1976, as amended, the receipt of necessary approvals under state insurance and healthcare laws and regulations pursuant to certain licenses of certain Humana subsidiaries, and the absence of legal restraints and prohibitions on the consummation of the Merger.

On December 22, 2016, in order to extend the "End Date" (as defined in the Merger Agreement), Aetna and Humana each agreed to waive until 11:59 p.m. (Eastern time) on February 15, 2017 its right to terminate the Merger Agreement due to a failure of the Mergers to have been completed on or before December 31, 2016.

On July 21, 2016, the U.S. Department of Justice (DOJ) and the attorneys general of certain U.S. jurisdictions filed a civil antitrust complaint in the U.S. District Court for the District of Columbia against Humana and Aetna, alleging that the Merger would violate Section 7 of the Clayton Antitrust Act and seeking a permanent injunction to prevent the Merger from being completed. On January 23, 2017, the Court ruled in favor of the DOJ and granted a permanent injunction of the proposed transaction. On February 14, 2017, Humana and Aetna agreed to mutually terminate the Merger Agreement, as Humana's Board determined that an appeal of the Court's ruling would not be in the best interest of its stockholders. Under terms of the Merger Agreement, Humana is entitled to a breakup fee of \$1 billion.

### B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. These estimates are based on knowledge of current events and anticipated future events, and accordingly, actual results could differ from those estimates.

## C. Accounting Policy

Premiums are reported as earned in the period in which members are entitled to receive services, and are net of retroactive membership adjustments. Retroactive membership adjustments result from enrollment changes not yet processed, or not yet reported by an employer group or the government. Premiums received prior to such period are recorded as advance premiums.

Benefits incurred and loss adjustment expenses include claim payments, capitation payments, pharmacy costs net of rebates, allocations of certain centralized expenses, legal and administrative costs to settle claims, and various other costs incurred to provide health insurance coverage to members, as well as estimates of future payments to hospitals and others for medical care provided prior to the date of the statements of admitted assets, liabilities and surplus. Capitation payments represent monthly contractual fees disbursed to participating primary care physicians, and other providers who are responsible for providing medical care to members. Pharmacy costs represent payments for members' prescription drug benefits, net of rebates from drug manufacturers.

In addition, the Company uses the following accounting policies:

### NOTES TO THE FINANCIAL STATEMENTS

- (1) Short-term investments include investments mainly in U.S. Government obligations with a maturity of twelve months or less from the date of purchase. Short-term investments are recorded at amortized cost. The carrying value of short-term investments approximates fair value due to the short-term maturities of the investments
- (2-4) Investments are valued and classified in accordance with methods prescribed by the NAIC. Bonds with an NAIC rating of 1 or 2 are carried at amortized cost, with all other bonds being recorded at the lower of amortized cost or fair value; redeemable preferred stocks are carried at amortized cost; and non-redeemable preferred stocks are carried at fair value. Common stocks are carried at fair value.

The Company regularly evaluates investment securities for impairment. For all securities other than loan-backed and structured securities, the Company considers factors affecting the investee, factors affecting the industry the investee operates within, and general debt and equity market trends. The Company also considers the length of time an investment's fair value has been below carrying value, the near term prospects for recovery to carrying value, and the Company's intent and ability to hold the investment until maturity or market recovery is realized. If and when a determination is made that a decline in fair value below the cost basis is other-than-temporary, the related investment is written down to its estimated fair value through earnings.

Amortization of bond premium or discount is computed using the scientific interest method.

Income from investments is recorded on an accrual basis. For the purpose of determining realized gains and losses, the cost of securities sold is based upon specific identification. Investment income due and accrued over 90 days past due is nonadmitted.

- (5) The Company estimates the fair value of its investments in mortgage loans on real estate using a discounted cash flow method based on rating, maturity and future income when compared to the expected yield for mortgages having similar characteristics. The rating for mortgages in good standing is based on property type, location, market conditions, occupancy, debt service coverage, loan to value, caliber of tenancy, borrower and payment record. Problem mortgages are priced to reflect their monetary value to the Company, considering such things as the degree of default, whether or not the payments are still being made, interest rate, maturity and operating performance of the underlying collateral.
- For loan backed and structured securities where the securities fair value is less than the amortized cost, the Company considers several factors to determine if the security's impairment is other-than-temporary. If the Company has the intent to sell the security or if the Company does not have the intent and ability to retain the security until recovery of its fair value, the related investment is written down to its estimated fair value through earnings. If, however, the Company has the intent and ability to retain the security until recovery of its fair value, the Company considers factors affecting the investee, factors affecting the industry the investee operates within, and general debt and equity market trends. The Company also considers the length of time an investment's fair value has been below carrying value and the near term prospects for recovery to carrying value. If the determination is made, based on these factors, that the Company does expect to recover the entire amortized cost of the security, then an other-than-temporary impairment has not occurred. If, however, the determination is made that the Company does not expect to recover the entire amortized cost of the security based on the factors noted above, the Company recognizes a realized loss in earnings for the non-interest related decline. No loss is recognized for the interest impairment.
- (7) The Company accounts for its investments in subsidiaries using the audited statutory equity method of accounting.
- (8) Not Applicable.
- (9) Not Applicable
- (10-11) The estimates of future medical benefit payments are developed using actuarial methods and assumptions based upon claim payment patterns, medical cost inflation, historical development such as claim inventory levels and claim receipt patterns, and other relevant factors. Corresponding administrative costs to process outstanding claims are estimated and accrued. Estimates of future payments relating to services incurred in the current and prior periods are continually reviewed by management and adjusted as necessary.

The Company assesses the profitability of its contracts for providing health insurance coverage to its members when current operating results or forecasts indicate probable future losses. The Company records a premium deficiency liability in current operations to the extent that the sum of expected future medical costs, claim adjustment expenses and maintenance costs exceed related future premiums. Investment income is not contemplated in the calculation of the premium deficiency liability.

Management believes the Company's benefits payable and loss adjustment expense are adequate to cover future claims and loss adjustment expense payments required, however, such estimates are based on knowledge of current events and anticipated future events and, therefore, the actual liability could differ from the amounts provided.

(12) The Company has not modified its capitalization policy from the prior period.

Equipment is stated at cost less accumulated depreciation. Depreciation expense is computed using the straight-line method over estimated useful lives generally ranging from three to five years. Improvements to leased facilities are depreciated over the shorter of the remaining lease term or the anticipated life of the improvement.

The Company recognizes an asset or liability for the deferred tax consequences of temporary differences between the tax bases of assets or liabilities and their reported amounts in the financial statements. The temporary differences will result in taxable or deductible amounts in future years when the reported amounts of the assets or liabilities are recovered or settled.

### NOTES TO THE FINANCIAL STATEMENTS

- (13) The Company estimates anticipated Pharmacy Rebate Receivables using the analysis of historical recovery patterns.
- (14) Not Applicable.
- (15) Not Applicable.
- D. Going Concern

Effective December 31, 2016, the Company adopted revisions to SSAP No. 1, *Accounting Policies, Risks & Uncertainties, and Other Disclosures* (SSAP No. 1). The revisions require management of the Company to evaluate whether there is substantial doubt about the Company's ability to continue as a going concern and provide certain disclosures if substantial doubt exists. Management of the Company has completed its evaluation of the Company and determined that there is no substantial doubt about its ability to continue as a going concern.

#### 2. Accounting Changes and Corrections of Errors

Not Applicable.

#### 3. Business Combinations and Goodwill

#### A. Statutory Purchase Method

On April 30, 2008, the Company acquired UnitedHealth Group's Las Vegas, Nevada individual SecureHorizons Medicare Advantage HMO customer and provider contracts, or SecureHorizons, for cash consideration of approximately \$185,300,000. In accordance with SSAP No. 20, *Nonadmitted Assets*, the \$185,300,000 of intangible assets were recorded as nonadmitted assets. Goodwill amortization expense relating to the purchase of SecureHorizons was \$18,521,803 for the year ended December 31, 2016.

B. Statutory Merger

Not Applicable.

C. Assumption Reinsurance

Not Applicable.

D. Impairment Loss

Not Applicable.

### 4. <u>Discontinued Operations</u>

Not Applicable.

## NOTES TO THE FINANCIAL STATEMENTS

#### 5. <u>Investments</u>

- A. Mortgage Loans, Including Mezzanine Real Estate Loans
  - (1) The maximum and minimum lending rates for the mortgage loan in 2016 were 1.93% and 1.51%.
  - (2) The maximum percentage of the loan to the value of the security at any time of the loan, exclusive of insured or guaranteed or purchase-money mortgages was 100 percent.
  - (3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total \$ Prior Year \$ -
  - (4) Age Analysis of Mortgage Loans:

a. Current Year  1. Recorded Investment (All)  (a) Current  \$ - \$ - \$ - \$ 27,600,000 \$ - \$ 27,600  (b) 30-59 Days Past Due	1
a. Current Year  1. Recorded Investment (All)  (a) Current \$ - \$ - \$ - \$ 27,600,000 \$ - \$ 27,600  (b) 30-59 Days Past Due	tal
1. Recorded Investment (All) (a) Current \$ - \$ - \$ - \$ - \$ 27,600,000 \$ - \$ 27,600 (b) 30-59 Days Past Due	ıaı
(a) Current \$ - \$ - \$ - \$ - \$ 27,600,000 \$ - \$ 27,600 (b) 30-59 Days Past	
(b) 30-59 Days Past	
(b) 30-59 Days Past	00,000
(c) 60-89 Days Past  Due	
Due	-
(d) 90-179 Days Past  Due (e) 180+ Days Past	
Due (e) 180+ Days Past	-
(e) 180+ Days Past	
	-
Due	_
2. Accruing Interest	_
90-179 Days Past	
Due	
(a) Recorded	
Investment \$ - \$ - \$ - \$ - \$	-
(b) Interest Accrued	-
3. Accruing Interest	
180+ Days Past	
Due	
(a) Recorded	
Investment \$ - \$ - \$ - \$ - \$	-
(b) Interest Accrued	-
4. Interest Reduced (a) Recorded	
Investment \$ - \$ - \$ - \$ - \$ - \$	_
(b) Number of Loans	_
(c) Percent Reduced -% -% -% -% -% -%	-%
b. Prior Year	
1. Recorded	
Investment (All)	
	00,000
(b) 30-59 Days Past	
Due	-
(c) 60-89 Days Past	
Due (d) 90-179 Days Past	-
(u) 90-1/9 Days Fast Due	_
(e) 180+ Days Past	_
Due	_
2. Accruing Interest	
90-179 Days Past	
Due	
(a) Recorded	
Investment \$ - \$ - \$ - \$ - \$	-
(b) Interest Accrued	-
3. Accruing Interest	
180+ Days Past	
Due (a) Recorded	
Investment \$ - \$ - \$ - \$ - \$	
(b) Interest Accrued	
(b) Interest Accluded 4. Interest Reduced	-
(a) Recorded	
Investment \$ - \$ - \$ - \$ - \$ - \$	-
(b) Number of Loans	-
(c) Percent Reduced -% -% -% -% -% -%	-%

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses

Not Applicable.

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting

Not Applicable.

(7) Allowance for Credit Losses

Not Applicable.

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

Not Applicable.

(9) Not Applicable.

#### NOTES TO THE FINANCIAL STATEMENTS

B. Debt Restructuring

Not Applicable.

C. Reverse Mortgages

Not Applicable.

- D. Loan-Backed Securities
  - (1) Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from industry
  - (2) Not Applicable.
  - (3) Not Applicable.
  - (4) The Company does not have any investments in an other-than-temporary impairment position at December 31, 2016.

Gross unrealized losses and related fair value of temporarily impaired securities that have been in a continuous unrealized loss position were as follows at December 31, 2016:

(a) The aggregate amount of unrealized losses:

. Less than Twelve Months \$ (5,884,501) 2. Twelve Months or Longer \$ (120,003)

(b) The aggregate related fair value of securities with unrealized losses:

 1. Less than Twelve Months
 \$ 304,131,772

 2. Twelve Months or Longer
 \$ 11,537,620

- (5) Unrealized losses are primarily due to increases in market interest rates and tighter liquidity conditions in the current markets than when the securities were purchased. All issuers of securities trading at an unrealized loss remain current on all contractual payments and the Company believes it is probable that all amounts due according to the contractual terms of the debt securities are collectible. After taking into account these and other factors, including the severity of the decline and the Company's ability and intent to hold these securities until recovery or maturity, the Company determined the unrealized losses on these investment securities were temporary and, as such, no impairment was required.
- E. Repurchase Agreements and/or Securities Lending Transactions
  - (1) The Company has no repurchase agreements or securities lending transactions.
  - (2) The Company has not pledged any of its assets as collateral.
  - (3-7) Not Applicable.
- F. Real Estate

Not Applicable.

G. Low-Income Housing Tax Credits (LIHTC)

### NOTES TO THE FINANCIAL STATEMENTS

#### H. Restricted Assets

(1) Restricted Assets (Including Pledged)

Total Gross (Admitted & Nonadmitted) Restricted from Current Year Method (Nonadmitted) Restricted Nonadmitted Restricted (Nonadmitted) Restricted Nonadmitted Restricted (Nonadmitted) Restricted Nonadmitted Restricted Nonadmitted Restricted (Nonadmitted) Restricted (Nonadmitted) Restricted Nonadmitted Restricte			1	2							6	7
Admitted & Nonadmitted   Restricted from Current Year   Nonadmitted   Restricted									4	5		
Restricted Asset Category a. Subject to contractual obligation for which liability is not shown b. Collateral held under security lending agreements c. Subject to repurchase agreements c. Subject to torpurchase agreements c. Subject to formation agreements c. Subject to repurchase agreements c. Subject to formation agreements c. Subject to repurchase agreements c. Subject to make agreements c. Subject to dollar reverse repurchase agreements c. Subject to dollar reverse repurchase agreements d. Subject to dol							3					
Restricted Asset Category a. Subject to contractual obligation for which liability is not shown b. Collateral held under security lending agreements c. Subject to repurchase agreements d. Subject to follar reverse repurchase agreements f. Subject to dollar reverse repurchase agreements f. Subject to dollar reverse repurchase agreements g. Placed under option contracts h. Letter stock or securities restricted to sale – excluding FHLB capital stock j. On deposit with other regulatory bodies l. Pledged collateral to FHLB (including agreements) m. Pledged as collateral to captured in other categories m. Pledged as collateral not captured in other categories n. Other restricted assets  0. Correct Security Cartering as assets backing finding agreements n. Other restricted assets  1. Subject to dollar reverse repurchase agreements g. Placed under option contracts h. Letter stock or securities restricted to sale – excluding FHLB capital stock j. On deposit with other regulatory bodies l. Pledged collateral to FHLB (including agreements) m. Pledged as collateral to captured in other categories n. Other restricted assets  1. Other restricted assets 1. Other restricted asset								To				
Restricted Asset Category a. Subject to contractual obligation for which liability is not shown b. Collateral held under security lending agreements c. Subject to repurchase agreements d. Subject to reverse repurchase agreements e. Subject to dollar reverse repurchase agreements f. Subject to dollar reverse repurchase agreements g. Placed under option contracts b. Letter stock or securities restricted to sale – excluding FHLB capital stock i. FHLB capital stock ii. FHLB capital stock ii. FHLB capital stock ii. FHLB capital stock iii. FHLB capital stock i					,						,	
a. Subject to contractual obligation for which liability is not shown \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	Dortointed Accept Cotanian											
obligation for which liability is not shown \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$		Cur	rent year	Рпог чеа	Г	(.	1 minus 2)		Restricted	(1 minus 4)	Total Assets	Assets
Liability is not shown   S												
b. Collateral held under security lending agreements  c. Subject to repurchase agreements  d. Subject to reverse repurchase agreements e. Subject to dollar reverse repurchase agreements f. Subject to dollar reverse repurchase agreements g. Placed under option contracts h. Letter stock or securities restricted to sale – excluding FHLB capital stock j. On deposit with states f. Subject to dollar reverse regulatory bodies f. FHLB capital stock f. FHLB capital stock f. FHLB capital stock f. On deposit with other regulatory bodies f. Pledged collateral to FHLB (including agreements) f. Pledged collateral to FHLB (including agreements) f. Pledged as collateral not captured in other categories f. Pledged as collateral not captured in other categories f. On the restricted assets f. Collater and f. Collater		©.		<b>c</b>		•		•		¢	0/.	0/.
security lending agreements		Ф	-	J.	-	Ф	-	Ф	-	<b>5</b> -	-/0	-/0
agreements c. Subject to repurchase agreements d. Subject to reverse repurchase agreements c. Subject to dollar repurchase agreements f. Subject to dollar repurchase agreements g. Placed under option contracts h. Letter stock or securities restricted to sale – excluding FHLB capital stock j. On deposit with other regulatory bodies f. Pledged collateral to FHLB (including assets backing funding agreements) m. Pledged as collateral not captured in other categories n. Other restricted assets												
c. Subject to repurchase agreements d. Subject to reverse repurchase agreements e. Subject to dollar repurchase agreements f. Subject to dollar reverse repurchase agreements f. Subject to dollar reverse repurchase agreements g. Placed under option contracts nestricted to sale - excluding FHLB capital stock f. FHLB capital stock f. FHLB capital stock f. FHLB capital stock f. On deposit with other regulatory bodies f. Pledged collateral to FHLB (including assets backing funding agreements) f. Pledged as collateral not captured in other categories f. Other restricted assets			_		_		_		_	_	_	_
agreements d. Subject to reverse repurchase agreements e. Subject to dollar repurchase agreements f. Subject to dollar reverse repurchase agreements g. Placed under option contracts h. Letter stock or securities restricted to sale — excluding FHLB capital stock f. FHLB capital stock g. On deposit with states g. 1,013,713 g. 21,630,579 g. (616,866) g. 21,013,713 g. 1.17% g. Pledged collateral to FHLB (including assets backing funding agreements) g. Pledged as collateral not captured in other categories g. On Other restricted assets												
d. Subject to reverse repurchase agreements e. Subject to dollar repurchase agreements f. Subject to dollar reverse resulting to the dollar reverse repurchase agreements g. Placed under option contracts h. Letter stock or securities restricted to sale - excluding FHLB capital stock i. FHLB capital stock j. On deposit with states l. FHLB capital stock j. On deposit with other regulatory bodies l. Pledged collateral to FHLB (including assets backing funding agreements) m. Pledged as collateral not captured in other categories l. On the restricted assets l. Collaboration for the categories l. Other restricted assets l. Collaboration for the categories l. Other restricted assets	3 1		_		_		_		_	_	_	_
repurchase agreements e. Subject to dollar repurchase agreements f. Subject to dollar reverse repurchase agreements g. Placed under option contracts h. Letter stock or securities restricted to sale — excluding FHLB capital stock j. On deposit with states k. On deposit with other regulatory bodies regulatory bodies gaseet saking funding agreements) m. Pledged as collateral not captured in other categories n. Other restricted assets												
repurchase agreements f. Subject to dollar reverse repurchase agreements g. Placed under option contracts h. Letter stock or securities restricted to sale — excluding FHLB capital stock i. FHLB capital stock j. On deposit with other regulatory bodies regulatory bodies f. Pledged collateral to FHLB (including assets backing funding agreements) n. Pledged as collateral not captured in other categories n. Other restricted assets   n. Other restricted assets   n. Other restricted assets			_		-		-		-	-	-	-
f. Subject to dollar reverse repurchase agreements  g. Placed under option	e. Subject to dollar											
repurchase agreements g. Placed under option contracts	repurchase agreements		-		-		-		-	-	-	-
g. Placed under option contracts												
contracts  h. Letter stock or securities restricted to sale — excluding FHLB capital stock  i. FHLB capital stock  j. On deposit with states 21,013,713 21,630,579 (616,866)  capital stock  i. Pledged collateral to FHLB (including assets backing funding agreements)  m. Pledged as collateral not captured in other categories  n. Other restricted assets   n. Other restricted assets			-		-		-		-	-	-	-
h. Letter stock or securities restricted to sale — excluding FHLB capital stock												
restricted to sale — excluding FHLB capital stock			-		-		-		=	-	-	-
excluding FHLB capital stock												
capital stock												
i. FHLB capital stock j. On deposit with states 21,013,713 21,630,579 (616,866) - 21,013,713 1.17% 1.25% k. On deposit with other regulatory bodies 1. Pledged collateral to FHLB (including assets backing funding agreements)  m. Pledged as collateral not captured in other categories  n. Other restricted assets  To the deposit with states  21,013,713 1.17% 1.25% 1.2												
j. On deposit with states 21,013,713 21,630,579 (616,866) - 21,013,713 1.17% 1.25% k. On deposit with other regulatory bodies			-		-		-		-	-	-	-
k. On deposit with other regulatory bodies		,	- 01 012 712	21.620	- 570		(616 966)		-	21 012 712	1 170/	1 250/
regulatory bodies		4	21,013,713	21,030,	,379		(010,800)		-	21,013,713	1.1/70	1.2370
1. Pledged collateral to         FHLB (including         assets backing funding         agreements)       -       -       -       -       -       -       -         m. Pledged as collateral not captured in other categories       -												
FHLB (including assets backing funding agreements)  agreements)			-		-		-		-	-	-	-
assets backing funding agreements)												
agreements)												
m. Pledged as collateral not captured in other categories			-		-		-		_	-	-	-
captured in other categories												
n. Other restricted assets												
	categories		-		-		-		-	-	-	-
o. Total Restricted Assets \$ 21,013,713 \$ 21,630,579 \$ (616,866) - \$ 21,013,713 1.17% 1.25%	n. Other restricted assets		-							=		
	o. Total Restricted Assets	\$ 2	21,013,713	\$ 21,630,	579	\$	(616,866)			\$ 21,013,713	1.17%	1.25%

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Not Applicable.

(3) Detail of Other Restricted Assets Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Not Applicable.

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Not Applicable.

I. Working Capital Finance Investments

Not Applicable.

J. Offsetting and Netting of Assets and Liabilities

Not Applicable.

K. Structured Notes

Not Applicable.

L. 5\* Securities

- 6. <u>Joint Ventures, Partnerships and Limited Liability Companies</u>
  - A. The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10.0 percent of its admitted assets.
  - B. The Company did not recognize any impairment write down for its investments in Joint Ventures, Partnerships and Limited Liability Companies during the statement periods.

### **NOTES TO THE FINANCIAL STATEMENTS**

### 7. <u>Investment Income</u>

A. Due and accrued income was excluded from surplus on the following basis:

All investment income due and accrued with amounts that are over 90 days past due with the exception of mortgage loans in default.

B. The total amount excluded was \$0.

### 8. <u>Derivative Instruments</u>

Not Applicable.

### 9. <u>Income Taxes</u>

### A. Deferred Tax Assets/(Liabilities)

(1) The components of the net admitted deferred tax asset/(liability) by tax character were as follows:

		D	ecem	ber 31, 2016	
		Ordinary		Capital	Total
a.	Gross deferred tax assets	\$ 74,882,901	\$	40,516	\$ 74,923,417
b.	Statutory valuation allowance adjustments	 -		(40,516)	(40,516)
c.	Adjusted gross deferred tax assets	 74,882,901		-	74,882,901
d.	Deferred tax assets nonadmitted	 (21,176,569)		-	(21,176,569)
e.	Net admitted deferred tax assets	53,706,332		-	53,706,332
f.	Deferred tax liabilities	 (794,580)		-	(794,580)
g.	Net admitted deferred tax asset/(liability)	\$ 52,911,752	\$	-	\$ 52,911,752
		D	ecem	ber 31, 2015	
		 Ordinary		Capital	Total
a.	Gross deferred tax assets	\$ 99,188,449	\$	36,258	\$ 99,224,707
b.	Statutory valuation allowance adjustments	 -		(36,258)	(36,258)
c.	Adjusted gross deferred tax assets	99,188,449		-	99,188,449
d.	Deferred tax assets nonadmitted	 (26,311,751)		-	(26,311,751)
e.	Net admitted deferred tax assets	72,876,698		-	72,876,698
f.	Deferred tax liabilities	 (66,630)		-	(66,630)
g.	Net admitted deferred tax asset/(liability)	\$ 72,810,068	\$	-	\$ 72,810,068
			(	Change	
		 Ordinary		Capital	Total
a.	Gross deferred tax assets	\$ (24,305,548)	\$	4,258	\$ (24,301,290)
b.	Statutory valuation allowance adjustments	 -		(4,258)	(4,258)
c.	Adjusted gross deferred tax assets	(24,305,548)		-	(24,305,548)
d.	Deferred tax assets nonadmitted	 5,135,182		-	5,135,182
e.	Net admitted deferred tax assets	(19,170,366)		-	(19,170,366)
f.	Deferred tax liabilities	 (727,950)		-	 (727,950)
g.	Net admitted deferred tax asset/(liability)	\$ (19,898,316)	\$	-	\$ (19,898,316)

(2) The amount of admitted adjusted gross deferred tax assets under SSAP No. 101 were as follows:

		Ordinary	Decem	ber 31, 2016 Capital	Ó	Total
rec	ral income taxes paid in prior years coverable through loss carrybacks	\$ 46,489,391	\$	-	\$	46,489,391
to	sted gross deferred tax assets expected be realized after application of the reshold limitation	6,422,361		_		6,422,361
1. Adj	usted gross deferred tax assets expected be realized following the Balance Sheet	0,122,301				0,122,501
da	·	XXX		XXX		6,422,361
pe	usted gross deferred tax assets allowed r limitation threshold	XXX		XXX		122,072,928
	sted gross deferred tax assets offset by oss deferred tax liabilities	794,580		_		794,580
d. Defe	rred tax assets admitted as the result of plication of SSAP No. 101. Total	\$ 53,706,332	\$	_	\$	53,706,332

### **NOTES TO THE FINANCIAL STATEMENTS**

		Dec	ember 31, 2015	
	 Ordinary		Capital	Total
<ul><li>a. Federal income taxes paid in prior years recoverable through loss carrybacks</li><li>b. Adjusted gross deferred tax assets expected</li></ul>	\$ 53,688,083	\$	- \$	53,688,083
to be realized after application of the threshold limitation  1. Adjusted gross deferred tax assets expected	19,121,985		-	19,121,985
to be realized following the Balance Sheet date  2. Adjusted gross deferred tax assets allowed	XXX		XXX	19,121,985
per limitation threshold  c. Adjusted gross deferred tax assets offset by	XXX		XXX	79,227,470
gross deferred tax liabilities	 66,630		-	66,630
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total	\$ 72,876,698	\$	- \$	72,876,698
			Change	
	Ordinary		Capital	Total
<ul> <li>a. Federal income taxes paid in prior years recoverable through loss carrybacks</li> <li>b. Adjusted gross deferred tax assets expected</li> </ul>	\$ (7,198,692)	\$	- \$	(7,198,692)
to be realized after application of the threshold limitation  1. Adjusted gross deferred tax assets expected	(12,699,624)		-	(12,699,624)
to be realized following the Balance Sheet date  2. Adjusted gross deferred tax assets allowed	XXX		XXX	(12,699,624)
per limitation threshold	XXX		XXX	42,845,458
<ul> <li>Adjusted gross deferred tax assets offset by gross deferred tax liabilities</li> </ul>	727,950			727,950
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total	\$ (19,170,366)	\$	- \$	(19,170,366)

(3) The ratio percentage used to determine recovery period and threshold limitation amount was as follows:

		December 31, 2016	December 31, 2015
a.	Ratio percentage used to determine recovery period		
	and threshold limitation amount	426%	322%
b.	Amount of adjusted capital and surplus used to		
	determine recovery period and threshold limitation		
	in 2 b.2 above	813,819,523	528,448,859

(4) The impact of tax planning strategies on adjusted gross DTAs and net admitted DTAs was as follows:

			Decemb	per 31, 2	016
			Ordinary		Capital
a. 1.	Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage Adjusted gross DTAs amount from note 9A1(c)	\$	74,882,901	\$	
2.	Percentage of adjusted gross DTAs by tax character	Ф	74,002,901	Ф	-
3.	attributable to the impact of tax planning strategies Net admitted adjusted gross DTAs amount from note		0.00%		0.00%
٥.	9A1(e)	\$	53,706,332	\$	-
4.	Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning		, ,		
	strategies		0.00%		0.00%
				24.0	
			Dacami	10r (1 )	015
			Decemb Ordinary	per 31, 2	
a.	Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage		Decemb Ordinary	per 31, 2	015 Capital
a. 1.	admitted deferred tax assets, by tax character as a	\$		s \$	
	admitted deferred tax assets, by tax character as a percentage	\$	Ordinary		
1. 2.	admitted deferred tax assets, by tax character as a percentage Adjusted gross DTAs amount from note 9A1(c) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	\$	Ordinary		
1.	admitted deferred tax assets, by tax character as a percentage Adjusted gross DTAs amount from note 9A1(c) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies Net admitted adjusted gross DTAs amount from note	Ť	Ordinary 99,188,449 0.00%	\$	Capital -
1. 2.	admitted deferred tax assets, by tax character as a percentage Adjusted gross DTAs amount from note 9A1(c) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	\$	Ordinary 99,188,449		Capital -
1. 2. 3.	admitted deferred tax assets, by tax character as a percentage Adjusted gross DTAs amount from note 9A1(c) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies Net admitted adjusted gross DTAs amount from note 9A1(e) Percentage of net admitted adjusted gross DTAs by tax	Ť	Ordinary 99,188,449 0.00%	\$	Capital -

### **NOTES TO THE FINANCIAL STATEMENTS**

		C	hange	
		Ordinary		Capital
a.	Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage			
1.	Adjusted gross DTAs amount from note 9A1(c)	\$ (24,305,548)	\$	_
2.	Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%		0.00%
<ul><li>3.</li><li>4.</li></ul>	9A1(e)	\$ (19,170,366)	\$	-
	character admitted because of the impact of tax planning strategies	0.00%		0.00%

- b. Does the Company's tax planning strategies include the use of reinsurance? Yes [ ] No [ X ]
- B. There are no temporary differences for which a DTL has not been established.
- C. Current and deferred income taxes
  - (1) Current income taxes incurred consist of the following major components:

		December 31, 2016	December 31, 2015	Change
a.	Federal	\$ 72,231,440 \$	15,743,997 \$	56,487,443
b.	Foreign	 -	-	
c.	Subtotal	72,231,440	15,743,997	56,487,443
d. e.	Federal income tax on net capital gains Utilization of capital loss	2,877,650	3,507,165	(629,515)
С.	carryforwards	-	-	-
f.	Other	(199,335)	(14,883)	(184,452)
g.	Federal and foreign income taxes incurred	\$ 74,909,755 \$	19,236,279 \$	55,673,476

### **NOTES TO THE FINANCIAL STATEMENTS**

December 31,

2016

21,934,467

December 31,

2015

36,530,365 \$

Change

(14,595,898)

(727,950)

(66,630) \$

(2–3) The tax effects of temporary differences that give rise to significant portions of the deferred tax assets and deferred tax liabilities are as follows:

DTAs resulting from Book/Tax Differences in:

1. Discounting of unpaid losses

a. Ordinary

c. DTLs

	2. Unearned premium reserve	1,631,69	0	1,909,987	(278,297)
	3. Policyholder reserves	80,16		714,924	(634,756)
	4. Investments and other		-	-	-
	5. Deferred acquisition costs	3,587,81	3	4,222,998	(635,185)
	6. Policyholder dividends accrual		-	-	_
	7. Fixed assets	2,944,87	9	3,180,413	(235,534)
	8. Compensation and benefit	,			, , ,
	accruals	96	4	964	-
	9. Pension accruals		-	-	-
	10. Receivables – nonadmitted		-	-	-
	11. Net operating loss carry-forward		-	-	-
	12. Tax credit carry-forward		-	-	-
	13. Other		-	2,332	(2,332)
	14. Bad debts	8,813,45	8	7,572,688	1,240,770
	15. Accrued litigation	66,41	3	-	66,413
	16. CMS Rx reserve		-	-	-
	17. CMS risk corridor -ACA		-	6,109,666	(6,109,666)
	18. Medicare risk adjustment data		-	-	-
	19. Miscellaneous reserves	291,36	9	821,236	(529,867)
	20. Accrued lease	236,69	5	287,246	(50,551)
	21. Section 197 intangible	27,369,83	5	32,549,602	(5,179,767)
	22. Reinsurance fee	411,29	9	911,728	(500,429)
	23. Provider contracts	7,513,85	1	4,374,300	3,139,551
	99. Subtotal	74,882,90		99,188,449	(24,305,548)
b.	Statutory valuation allowance	, ,		, ,	, , ,
	adjustment		-	-	-
c.	Nonadmitted	(21,176,569	9)	(26,311,751)	5,135,182
d.	Admitted Ordinary DTAs	53,706,33	2	72,876,698	(19,170,366)
e.	Capital				
	1. Investments	40,51	6	36,258	4,258
	2. Net capital loss carry-forward		-	-	-
	3. Real estate		-	-	-
	4. Other		-	-	-
	99. Subtotal	40,51	6	36,258	4,258
f.	Statutory valuation allowance	(40.51/		(2 ( 250)	(4.250)
	adjustment	(40,516	))	(36,258)	(4,258)
g.	Nonadmitted		-	-	
h.	Admitted capital DTAs		-	-	
i.	Admitted DTAs	\$ 53,706,33	2 \$	72,876,698	\$ (19,170,366)
DTI a roa	ulting from Book/Tax Differences in:				
DILSIES	utting from Book/Tax Differences in.	December 3	31.	December 31,	
a.	Ordinary	2016	-,	2015	Change
	1. Investments	\$	- \$	-	\$ 
	2. Fixed assets		_	_	-
	3. Deferred and uncollected				
	premium		-	-	-
	4. Policyholder reserves/salvage & subrogation				
	5. Other		-	(36,067)	36,067
		(17.6	- 22)		
	<ul><li>6. Premium acquisition reserve</li><li>7. CMS Rx reserve</li></ul>	(17,62		(30,563)	12,940
	8. Accrued leases	(776,95	J1)	-	(776,957)
		(704.50	-	- ((( (20)	(727.050)
	99. Subtotal	(794,58	5U)	(66,630)	(727,950)
b.	Capital				
	1. Investments		-	-	-
	2. Real estate		-	-	-
	3. Other		-	-	
	99. Subtotal		-	-	

(794,580)

### NOTES TO THE FINANCIAL STATEMENTS

statutory Federal income tax rate to income before income taxes. The significant items causing this difference as of December 31, 2016 are as follows:

			Effective
	 Amount	Tax Effect	Tax Rate
Income before taxes	\$ 111,870,264	\$ 39,154,592	35.00%
Tax-exempt interest	(4,797,100)	(1,678,985)	(1.50%)
Dividends received deduction	-	-	0.00%
Proration	719,565	251,848	0.23%
Meals & entertainment, lobbying expenses, etc.	109,617	38,366	0.03%
Statutory valuation allowance adjustment	-	-	0.00%
ACA fee	137,466,418	48,113,246	43.01%
Change to nonadmits & deferred tax true-up	40,183,386	14,064,185	12.57%
Other, including prior year true-up	 3	1	0.00%
Total	\$ 285,552,153	\$ 99,943,253	89.34%
Federal income taxes incurred [expense/(benefit)]		\$ 72,032,105	64.39%
Tax on capital gains/(losses)		2,877,650	2.57%
Change in net deferred income tax			
[charge/(benefit)]		 25,033,498	22.38%
Total statutory income taxes		\$ 99,943,253	89.34%

E. Operating loss and tax credit carry-forwards and protective tax deposits

At December 31, 2016, the Company had no net operating loss carry-forwards.

At December 31, 2016, the Company had no capital loss carry-forwards.

At December 31, 2016, the Company had no AMT credit carry-forwards.

(2) The following table demonstrates the income tax expense for 2014, 2015 and 2016 that is available for the recoupment in the event of future net losses:

	Ordinary	Capital	Total
2014	\$ -	\$ -	\$ -
2015	15,544,662	3,507,165	19,051,827
2016	72,231,440	2,877,650	75,109,090
Total	\$ 87,776,102	\$ 6,384,815	\$ 94,160,917

- (3) There are no deposits admitted under IRC § 6603.
- F. The Company is included in a consolidated federal income tax return with its parent Company, Humana Inc. The Company has a written agreement, approved by the Company's Board of Directors, which sets forth the manner in which the total combined federal income tax is allocated to each entity which is a party to the consolidation. Pursuant to this agreement, the Company has the enforceable right to be paid for any future net losses it may incur. The Company has no contingent income tax liabilities. The Company has not adjusted gross deferred tax assets due to changes in judgment about the realizability of the related deferred tax asset. The Company has no deposits under Section 6603 of the Internal Revenue Code.

### **NOTES TO THE FINANCIAL STATEMENTS**

# HUMANA INC. AND SUBSIDIARIES INCLUDED IN 2016 CONSOLIDATED FEDERAL INCOME TAX RETURN

# CALENDAR YEAR ENDED DECEMBER 31, 2016 AFFILIATIONS SCHEDULE

# CORPORATE NAME AND EMPLOYER IDENTIFICATION NUMBER THE ADDRESS OF EACH COMPANY IS: P. O. BOX 740026, LOUISVILLE, KY 40201

CORP.		EMPLOYER IDENTIFICATION
NO.	CORPORATION NAME	NUMBER
1	HUMANA INC.	61-0647538
2	154TH STREET MEDICAL PLAZA, INC. 516-526 WEST MAIN STREET CONDOMINIUM COUNCIL OF CO-OWNERS,	65-0851053
3	INC.	20-5309363
4	54TH STREET MEDICAL PLAZA, INC.	65-0293220
5	AMERICAN ELDERCARE, INC.	65-0380198
6	ARCADIAN HEALTH PLAN, INC.	20-1001348
7	CAC MEDICAL CENTER HOLDINGS, INC.	30-0117876
8	CAC-FLORIDA MEDICAL CENTERS, LLC	26-0010657
9	CARENETWORK, INC.	39-1514846
10	CAREPLUS HEALTH PLANS, INC.	59-2598550
11	CARITEN HEALTH PLAN INC.	62-1579044
12	CHA HMO, INC.	61-1279717
13	CHA SERVICE COMPANY, INC.	61-1279716
14	COMPBENEFITS COMPANY	59-2531815
15	COMPBENEFITS CORPORATION	04-3185995
16	COMPBENEFITS DENTAL, INC.	36-3686002
17	COMPBENEFITS DIRECT, INC.	58-2228851
18	COMPBENEFITS INSURANCE COMPANY	74-2552026
19	COMPLEX CLINICAL MANAGEMENT, INC.	45-3713941
20	COMPREHENSIVE HEALTH INSIGHTS, INC.	42-1575099
21	CONTINUCARE CORPORATION	59-2716023
22	CONTINUCARE MANAGED CARE, INC.	65-0796178
23	CONTINUCARE MEDICAL MANAGEMENT, INC.	65-0791417
24	CONTINUCARE MSO, INC.	65-0780986
25	CORPHEALTH PROVIDER LINK, INC.	20-8236655
26	DATALINK SOLUTIONS, INC.	47-4706668
27	DEFENSEWEB TECHNOLOGIES, INC.	33-0916248
28	DENTAL CARE PLUS MANAGEMENT, CORP.	36-3512545
29	DENTICARE, INC.	76-0039628
	EMPHESYS INSURANCE COMPANY	31-0935772
31	EMPHESYS, INC.	61-1237697
32	HARRIS, ROTHENBERG INTERNATIONAL, INC.	27-1649291
33	HEALTH VALUE MANAGEMENT, INC.	61-1223418
34	HRI HUMANA OF CALIFORNIA, INC.	46-4912173
35	HUMANA ACTIVE OUTLOOK, INC.	20-4835394
36	HUMANA AT HOME (DALLAS), INC.	75-2739333
37	HUMANA AT HOME (HOUSTON), INC.	76-0537878
38	HUMANA AT HOME (MA), INC.	04-3580066
36	HUMANA AT HOME (MA), INC. HUMANA AT HOME (SAN ANTONIO), INC. (fka SeniorBridge Family	04-3380000
39	Companies (TX), Inc.)	01-0766084
40	HUMANA AT HOME (TLC), INC.	75-2600512
41	HUMANA AT HOME 1, INC.	65-0274594
42	HUMANA AT HOME, INC.	13-4036798
43	HUMANA BEHAVIORAL HEALTH, INC.	75-2043865
44	HUMANA BENEFIT PLAN OF ILLINOIS, INC.	37-1326199
45	HUMANA DENTAL COMPANY	59-1843760
46	HUMANA DENTAL CONCERN, LTD.	36-3654697
47	HUMANA EMPLOYERS HEALTH PLAN OF GEORGIA, INC.	58-2209549
48	HUMANA GOVERNMENT BUSINESS, INC.	61-1241225
49	HUMANA HEALTH BENEFIT PLAN OF LOUISIANA, INC.	72-1279235
50	HUMANA HEALTH COMPANY OF NEW YORK, INC.	26-2800286
51	HUMANA HEALTH INSURANCE COMPANY OF FLORIDA, INC.	61-1041514
52	HUMANA HEALTH PLAN OF CALIFORNIA, INC.	26-3473328

### **NOTES TO THE FINANCIAL STATEMENTS**

52	HIMANA HEALTH DLAN OF OHIO INC	21 1154200
53	HUMANA HEALTH PLAN OF OHIO, INC.	31-1154200
54	HUMANA HEALTH PLAN OF TEXAS, INC.	61-0994632
55	HUMANA HEALTH PLAN, INC.	61-1013183
56	HUMANA HOME ADVANTAGE (TX), P.A.	81-0789608
57	HUMANA INNOVATION ENTERPRISES, INC.	61-1343791
58	HUMANA INSURANCE COMPANY	39-1263473
59	HUMANA INSURANCE COMPANY OF KENTUCKY	61-1311685
60	HUMANA INSURANCE COMPANY OF NEW YORK	20-2888723
61	HUMANA MARKETPOINT, INC.	61-1343508
62	HUMANA MEDICAL PLAN OF MICHIGAN, INC.	27-3991410
63	HUMANA MEDICAL PLAN OF PENNSYLVANIA, INC.	27-4460531
64	HUMANA MEDICAL PLAN OF UTAH, INC.	20-8411422
65	HUMANA MEDICAL PLAN, INC.	61-1103898
66	HUMANA PHARMACY SOLUTIONS, INC.	45-2254346
67	HUMANA PHARMACY, INC.	61-1316926
68	HUMANA REGIONAL HEALTH PLAN, INC.	20-2036444
69	HUMANA VETERANS HEALTHCARE SERVICES, INC. HUMANA WISCONSIN HEALTH ORGANIZATION INSURANCE	20-8418853
70	CORPORATION	39-1525003
71	HUMANADENTAL INSURANCE COMPANY	39-0714280
72	HUMANADENTAL, INC.	61-1364005
73	HUMCO, INC.	61-1239538
74	HUM-e-FL, INC.	61-1383567
75	HUM-HOLDINGS INTERNATIONAL, INC.	26-3583438
76	KANAWHA INSURANCE COMPANY	57-0380426
77	KMG AMERICA CORPORATION	20-1377270
78	MANAGED CARE INDEMNITY, INC.	61-1232669
79	METCARE OF FLORIDA, INC.	65-0879131
80	METROPOLITAN HEALTH NETWORKS, INC.	65-0635748
81	PARTNERS IN INTEGRATED CARE, INC.	47-2905609
82	PARTNERS IN PRIMARY CARE OF ILLINOIS, P.C.	45-4041098
83	PARTNERS IN PRIMARY CARE, P.A.	47-1161014
84	PHP COMPANIES, INC.	62-1552091
85	PREFERRED HEALTH PARTNERSHIP, INC.	62-1250945
86	PRESERVATION ON MAIN, INC.	20-1724127
87	PRIMARY CARE HOLDINGS, INC.	46-1225873
88	ROHC, LLC	75-2844854
89	SENIORBRIDGE (NC), INC.	56-2593719
90	SENIORBRIDGE CARE MANAGEMENT, INC.	80-0581269
91	SENIORBRIDGE FAMILY COMPANIES (AZ), INC.	46-0702349
92	SENIORBRIDGE FAMILY COMPANIES (CA), INC.	45-3039782
93	SENIORBRIDGE FAMILY COMPANIES (CT), INC.	27-0452360
94	SENIORBRIDGE FAMILY COMPANIES (FL), INC.	65-1096853
95	SENIORBRIDGE FAMILY COMPANIES (IL), INC.	02-0660212
96	SENIORBRIDGE FAMILY COMPANIES (MD), INC.	81-0557727
97	SENIORBRIDGE FAMILY COMPANIES (MO), INC.	46-0677759
98	SENIORBRIDGE FAMILY COMPANIES (NJ), INC.	36-4484449
99	SENIORBRIDGE FAMILY COMPANIES (NY), INC.	36-4484443
100	SENIORBRIDGE FAMILY COMPANIES (OH), INC.	20-0260501
101	SENIORBRIDGE FAMILY COMPANIES (PA), INC.	38-3643832
102	SENIORBRIDGE FAMILY COMPANIES (VA), INC.	46-0691871
103	SEREDOR CORPORATION	27-0338595
104	SYMPHONY HEALTH PARTNERS, INC.	45-5032192
105	SYMPHONY HEALTH PARTNERS-MIDWEST, LLC	32-0375132
106	TEXAS DENTAL PLANS, INC.	74-2352809
107	THE DENTAL CONCERN, INC.	52-1157181
107	TRANSCEND COMMUNITY PHYSICIAN NETWORK (AR), P.A.	47-2770181
109	TRANSCEND COMMUNITY PHYSICIAN NETWORK (AS), P.A.	47-2111323
110	TRANSCEND COMMUNITY PHYSICIAN NETWORK, P.C.	47-2750105
111	TRANSCEND INSIGHTS, INC.	80-0072760
112	TRANSCEND POPULATION HEALTH MANAGEMENT, LLC	46-5329373
113	VIRGINIA COMMUNITY PHYSICIAN NETWORK, P.C.	47-3950146
	The state of the s	1, 3,30140

G. The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

### NOTES TO THE FINANCIAL STATEMENTS

### 10. Information Concerning Parent, Subsidiaries and Affiliates

A.-F. The Company has several management contracts with Humana Inc. and other related parties whereby the Company is provided with medical and executive management, information systems, claims processing, billing and enrollment, and telemarketing and other services as required by the Company. Management fees charged to operations for the years ended December 31, 2016 and 2015 were \$739,922,356 and \$562,987,176, respectively. As a part of this agreement, Humana Inc. makes cash disbursements on behalf of the Company which includes, but is not limited to, medical related items, general and administrative expenses, commissions and payroll. Humana Inc. is reimbursed by the Company weekly, based upon historical pattern of amounts and timing. Each month, these estimates are adjusted to ultimately settle upon actual disbursements made on behalf of the Company. The Company continues to be primarily liable for any outstanding payments made on behalf of the Company, should Humana Inc. not be able to fulfill its obligations.

No dividends were paid by the Company as of December 31, 2016.

The Company received a \$40,000,000 and \$170,000,000 capital contribution from Humana, Inc. on June 29, 2016 and November 30, 2016.

At December 31, 2016, the Company reported \$6,552,807 due from Humana Inc. Amounts due to or from parent are generally settled within 30 days.

- G. All outstanding shares of the Company are owned by the Parent Company.
- H. Not Applicable.
- I. Not Applicable.
- J. Not Applicable.
- K. Not Applicable.
- L. Not Applicable.
- M. All SCA Investments
  - (1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount		Nonadmitted Amount
a. SSAP No. 97 8a Entities	•			•	
None	-%	\$ -	\$ -	\$	-
Total SSAP No. 97 8a Entities	XXX	\$ -	\$ -	\$	-
b. SSAP No. 97 8b(ii) Entities					
8b(ii) CHA Service Company	100%	\$ 23,250,237	\$ 23,250,237	\$	-
Total SSAP No. 97 8b(ii) Entities	XXX	\$ -	\$ -	\$	-
c. SSAP No. 97 8b(iii) Entities					
None	-%	\$ -	\$ -	\$	-
Total SSAP No. 97 8b(iii) Entities	XXX	\$ -	\$ -	\$	-
d. SSAP No. 97 8b(iv) Entities					
None	-%	\$ -	\$ -	\$	-
Total SSAP No. 97 8b(iv) Entities	XXX	\$ -	\$ -	\$	-
e. Total SSAP No. 97 8b Entities (except					
8bi entities) (b+c+d)	XXX	\$ 23,250,237	\$ 23,250,237	\$	-
f. Aggregate Total (a+e)	XXX	\$ 23,250,237	\$ 23,250,237	\$	-

### (2) NAIC Filing Response Information

SCA Entity a. SSAP No. 97 8a Entities Total SSAP No. 97 8a Entities	Type of NAIC Filing	Date of Filing to the NAIC	\$ \$	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code - XXX
b. SSAP No. 97 8b(ii) Entities							
8b(ii) CHA Service Company	S2	12/31/2016	\$	23,250,237	Y	N	I
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	\$	23,250,237	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities							
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	\$		XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities	******	7/7/7/	\$		77777	7777	373737
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	\$		XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except	******	7/7/7/	•	22.250.227	7/7/7/	7777	373737
8bi entities) (b+c+d)	XXX	XXX	\$	23,250,237	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	\$	23,250,237	XXX	XXX	XXX

#### NOTES TO THE FINANCIAL STATEMENTS

#### 11. <u>Debt</u>

A. Debt Including Capital Notes

The Company has no debentures outstanding.

The Company has no capital notes outstanding.

The Company does not have any reverse repurchase agreements.

B. Federal Home Loan Bank (FHLB) Agreements

The Company does not have any FHLB agreements.

# 12. <u>Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans</u>

A.-D. Defined Benefit Plans

Not Applicable.

E. Defined Contribution Plans

Not Applicable.

F. Multiemployer Plans

Not Applicable.

G. Consolidated/Holding Company Plans

The Company employees are eligible to participate in the Humana Retirement and Savings Plan ("the Plan"), a defined contribution plan, sponsored by Humana Inc. The Plan maintains two accounts, the Savings Account and the Retirement Account.

Humana Inc.'s total contributions paid to the Savings and Retirement accounts of the Humana Retirement Savings Plan were \$193,755,632 and \$186,060,971 for the years ended December 31, 2016 and 2015, respectively. As of December 31, 2016 and 2015, the fair market value of the Humana Retirement Savings Plan's assets was \$3,900,036,594 and \$3,437,862,654, respectively.

H. Postemployment Benefits and Compensated Absences

Not Applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

Not Applicable.

### 13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

- (1) The Company has \$1 par value common stock with 5,000,000 shares authorized and 2,248,000 shares issued and 2,248,000 outstanding. All shares are common stock shares.
- (2) The Company has no preferred stock outstanding.
- (3-5) Dividends and returns of capital to shareholders are noncumulative and are paid as determined by the Board of Directors. In accordance with the Commonwealth of Kentucky Department of Insurance statutes, the maximum amount which can be paid by the Company to shareholders without prior approval by the Commonwealth of Kentucky Department of Insurance is the lesser of 10% of total surplus or net income. Based on these restrictions, no dividend was available without prior approval.

Within the limitations above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

No dividends were paid by the Company as of December 31, 2016.

- (6) There were no restrictions placed on the Company's surplus, including for whom the surplus is being held.
- (7) Not Applicable.
- (8) Not Applicable.
- (9) Changes in balances of special surplus funds from the prior year is due to the moratorium of the 2017 Health Insurer
- (10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is \$(721,851).
- (11) Not Applicable.
- (12) Not Applicable.
- (13) Not Applicable.

#### NOTES TO THE FINANCIAL STATEMENTS

#### 14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

Not Applicable.

B. Assessments

Not Applicable.

C. Gain Contingencies

Not Applicable.

D. Claims related extra contractual obligation and bad faith losses stemming from lawsuits

Not Applicable.

E. Joint and Several Liabilities

Not Applicable.

F. All Other Contingencies

During the ordinary course of business, the Company is subject to pending and threatened legal actions. Management of the Company does not believe that any of these actions will have a material adverse effect on the Company's surplus, results of operations or cash flows. However, the likelihood or outcome of current or future legal proceedings cannot be accurately predicted, and they could adversely affect the Company's surplus, results of operations and cash flows.

The Company is not aware of any other material contingent liabilities as of December 31, 2016.

#### 15. Leases

- A. Lessee Operating Lease
- (1) The Company has entered into operating leases for medical and administrative office space and equipment with lease terms ranging from one to five years. Operating lease rental payments charged to expenses for the years ended December 31, 2016 and 2015 was \$4,843,612 and \$5,061,679, respectively.
  - (2) Noncancelable Lease Terms:
    - a) At January 1, 2017, the minimum aggregate rental commitments are as follows:

Year ending December 31,

2017	\$ 6,360,833
2018	5,795,317
2019	4,829,012
2020	292,121
2021	97,784
Thereafter	-
Total Minimum Lease Payments	\$ 17,375,067

- b) Certain rental commitments have renewal options extending through the year 2021. Some of these renewals are subject to adjustments in future periods.
- (3) The Company is not involved in any sales-leaseback transactions.
- B. Lessor Leases
  - (1) Operating Leases

The Company owns or leases numerous sites that are leased or subleased to unrelated parties. The typical lease period ranges from one to six years and some leases contain renewal options.

Future minimum lease payment receivables under noncancelable leasing arrangements as of December 31, 2016 are as follows:

Year ending December 31,

2017	\$ 564,517
2018	336,980
2019	231,551
2020	237,800
2021	106,915
Thereafter	28,015
Total	\$ 1,505,778

#### NOTES TO THE FINANCIAL STATEMENTS

#### (2) Leveraged Leases

The Company is not involved in any leveraged leases.

#### Information about Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

The Company has no investment in Financial Instruments with Off-Balance Sheet Risk or Concentrations of Credit Risk.

### 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

Not Applicable.

B. Transfer and Servicing of Financial Assets

Not Applicable.

C. Wash Sales

Not Applicable.

#### 18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

#### A. ASO Plans

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans were as follows for the year ended December 31, 2016:

		A	SO Uninsured Plans	of P	red Portion artially ed Plans	Total ASO
a.	Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	\$	10,496,205	\$	- \$	10,496,205
b.	Total net other income or expenses (including interest paid to or received		, ,			, ,
	from plans)	\$	(17,728)	\$	- \$	(17,728)
c.	Net gain or (loss) from operations	\$	10,478,477	\$	- \$	10,478,477
d.	Total claim payment volume		1,157,547,471		-	1,157,547,471

### B. ASC Plans

Not Applicable.

- C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract
  - The Company records no revenue explicitly attributable to the cost share and reinsurance components of its Medicare or other similarly structured cost based reimbursement contracts.
  - (2) As of December 31, 2016, the Company has recorded a receivable from CMS of \$54,568,085 related to the cost share and reinsurance components of administered Medicare products and a receivable from ASO customers of \$13,362,360. The Company has recorded receivables from the following payors whose account balance are greater than 10% of the Company's amounts receivable from uninsured accident and health plans or \$10,000:

Covenant Health	\$ 1,147,125
Rouse's Enterprises, LLC	645,496
Hamilton County	506,149

- (3) As no revenue is recorded in connection with the cost share and reinsurance components of the Company's Medicare or other similarly structured cost based reimbursement contracts, the Company has recorded no allowances and reserves for adjustment of recorded revenues and receivables.
- (4) The Company has made no adjustment to revenue resulting from audit of receivables related to revenues recorded in the prior period.
- 19. <u>Direct Premium Written/Produced by Managing General Agents/Third Party Administrators</u>

### NOTES TO THE FINANCIAL STATEMENTS

#### 20. Fair Value Measurements

A. (1) The fair value of financial assets at December 31, 2016 were as follows:

_	Level 1		Level 2	Lev	vel 3	Total
a. Assets at fair value						
Bonds						
U.S. governments	\$	-	\$ -	\$	- \$	-
Tax-exempt municipal		-	-		-	-
Residential mortgage-backed		-	-		-	-
Corporate debt securities		-	3,884,300		-	3,884,300
Total bonds		-	3,884,300			3,884,300
Total assets at fair value	\$	-	\$ 3,884,300	\$	- \$	3,884,300
b. Liabilities at fair value	\$	-	\$ -	\$	- \$	-
Total liabilities at fair value	\$	-	\$ -	\$	- \$	-

The Company reports transfers between Level 1 and Level 2 of the fair value hierarchy levels at the end of the reporting period. There were no transfers between Level 1 and Level 2 of the fair value hierarchy between December 31, 2015 and December 31, 2016.

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

Not Applicable.

- (3) The Company reports transfers into or out of Level 3 of the fair value hierarchy levels at the end of the reporting period. There were no transfers into or out of Level 3 of the fair value hierarchy levels between December 31, 2015 and December 31, 2016.
- (4) Fair value of actively traded debt securities are based on quoted market prices. Fair value of other debt securities are based on quoted market prices of identical or similar securities or based on observable inputs like interest rates generally using a market valuation approach, or, less frequently, an income valuation approach and are generally classified as Level 2. The Company generally obtains one quoted price for each security from a third party pricing service. These prices are generally derived from recently reported trades for identical or similar securities, including adjustments through the reporting date based upon observable market information. When quoted prices are not available, the third party pricing service may use quoted market prices of comparable securities or discounted cash flow analyses, incorporating inputs that are currently observable in the markets for similar securities. Inputs that are often used in the valuation methodologies include benchmark yields, reported trades, credit spreads, broker quotes, default rates and prepayment speeds. The Company is responsible for the determination of fair value and as such, the Company performs analysis on the prices received from the third party pricing service to determine whether the prices are reasonable estimates of fair value. The Company's analysis includes a review of monthly price fluctuations as well as a quarterly comparison of the prices received from the pricing service to prices reported by the Company's third party investment advisor. Based on the Company's internal price verification procedures and review of fair value methodology documentation provided by the third party pricing service, there were no material adjustments to the prices obtained from the third party pricing service during the year ended December 31, 2016.
- (5) Derivative Fair Values

Not Applicable.

B. Other Fair Value Disclosures

Not Applicable.

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

Type of Financial Instrument	A	ggregate Fair Value	Ac	lmitted Assets	Level 1	Level 2	Level 3	Not Pra (Carryin	
Bonds, short-term									
investments and									
cash equivalents	\$	1,180,769,338	\$	1,199,762,684	\$ 139,187,897	\$ 1,041,581,441	\$ -	\$	-
Mortgage Loans		27,600,000		27,600,000	_		27,600,000		
Total	\$	1,208,369,338	\$	1,227,362,684	\$ 139,187,897	\$ 1,041,581,441	\$ 27,600,000	\$	_

D. Financial Instruments for which Not Practicable to Estimate Fair Values

Not Applicable.

#### 21. Other Items

A. Extraordinary Items

Not Applicable.

B. Troubled Debt Restructuring: Debtors

### NOTES TO THE FINANCIAL STATEMENTS

C. Other Disclosures and Unusual Items

Not Applicable.

D. Business Interruption Insurance Recoveries

Not Applicable.

E. State Transferable and Non-transferable Tax Credits

Not Applicable.

- F. Subprime Mortgage Related Risk Exposure
  - (1) The Company consults with its external investment managers to assess its subprime mortgage related risk exposure. Certain characteristics are utilized to determine if a mortgage-backed security has subprime exposure. The main characteristics reviewed when determining this are the collateral and structure of the security, the loan purpose, loan documentation, occupancy, geographical location, loan size and type. Subprime mortgage borrowers typically have lower credit scores, lower loan balances and higher loan-to-values than other conforming loans. Management's practices include reviewing quantitative and qualitative credit models that analyze loanlevel collateral composition, historical underwriter performance trends, the impact of macroeconomic factors, and issuer risks; as well as reviewing the estimation of security cash flows and monthly model calibrations.
  - (2) Direct exposure through investments in sub-prime mortgage loans.

The Company has no direct exposure through investment to sub-prime mortgage loans.

- (3) Direct exposure through other investments:

  - $Residential\ mortgage\ backed\ securities-No\ substantial\ exposure\ noted.$   $Commercial\ mortgage\ backed\ securities-No\ substantial\ exposure\ noted.$
  - Collateralized debt obligations No substantial exposure noted.
  - d. Structured securities – No substantial exposure noted.
  - Equity investment in SCAs No substantial exposure noted.
  - f. Other assets – No substantial exposure noted.
  - Total No substantial exposure noted.
- (4) Underwriting exposure to sub-prime mortgage risk through Mortgage Guaranty coverage, Financial Guaranty coverage, Directors and Officers liability coverage, or Errors and Omissions liability coverage.

Not Applicable.

Classification of mortgage related securities is primarily based on information from outside data services, including rating agency actions. When considering our exposure, the Company evaluated the percentage of full documentation loans, percent of owner occupied properties, FICO scores, average margin for ARM loans, percent of loans with prepayment penalties, the existence of non-traditional underwriting standards, among other factors.

G. Retained Assets

Not Applicable.

H. Insurance Linked Securities

### NOTES TO THE FINANCIAL STATEMENTS

#### 22. Events Subsequent

On January 1, 2017, the Company will not be subject to the annual fee under Section 9010 of the Federal Health Care Reform Law. The Consolidated Appropriations Act, 2016, which was signed into law on December 18, 2015 imposed a moratorium on the 2017 fee applied to all health insurance providers. Based on the moratorium no segregation was recorded within special surplus for the annual health insurance industry fee related to the 2016 data year. The impact of the annual health insurance industry fee on the Company's operations as of December 31, 2016 and 2015 were as follows:

		Current Year	Prior Year
A.	Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the federal Affordable Care Act (YES/NO)?	No	
B.	ACA fee assessment payable for the upcoming year	\$ -	\$ 131,614,832
C.	ACA fee assessment paid	\$ 137,466,418	\$ 107,129,536
D.	Premiums written subject to ACA 9010 assessment	\$ -	\$ 6,394,662,107
E.	Total Adjusted Capital before surplus adjustment (Five-Year Historical Line 14)	\$ 866,731,275	601,307,113
F.	Total Adjusted Capital after surplus adjustment (Five-Year Historical Line 14 minus 22B above)	\$ 866,731,275	469,692,281
G.	Authorized Control Level (Five-Year Historical Line 15)	\$ 191,202,668	164,297,796
Н.	Would reporting the ACA assessment as of December 31, 2016, have triggered an RBC action level (YES/NO)	No	

On January 27, 2017 the Company sold premium receivables associated with the State of Illinois to The Vendor Assistance Program, LLC (VAP). Total proceeds received for this transaction on January 27, 2017 were \$5,764,025 and were 100% of the outstanding premium receivables balance being sold. As such no gain or loss was recorded on this sale.

The Company is not aware of any other events or transactions occurring subsequent to the close of the books for this statement which may have a material effect on its financial condition. Subsequent events have been considered through February 24, 2017 for the Statutory Statement issued on February 24, 2017.

### 23. Reinsurance

### A. Ceded Reinsurance Report

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10.0 percent or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?

(2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10.0 percent or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

(2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$0

#### NOTES TO THE FINANCIAL STATEMENTS

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?

Yes() No(X)

B. Uncollectible Reinsurance

Not Applicable.

C. Commutation of Ceded Reinsurance

Not Applicable.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not Applicable.

#### 24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A. The Company estimates accrued retrospective premium adjustments for its Medicare business through a mathematical approach using an algorithm based upon settlement procedures defined by contracts with CMS.

The Company estimates accrued retrospective premium adjustments for its Commercial business based on experience to date, knowledge of the marketplace, and the terms of the risk corridors program with HHS.

- B. The Company records accrued retrospective premium as an adjustment to earned premiums.
- C. The amount of net premiums written by the Company at December 31, 2016 that are subject to retrospective rating features was \$6,972,323,094, or 95.79% of the total net premiums written. No other net premiums written by the Company are subject to retrospective rating features.
- D. Medical loss ratio rebates required pursuant to the Public Health Service Act

								Other	
			S	Small Group	]	Large Group	Ca	tegories with	
	Indivi	dual	Employer			Employer		rebates	Total
Prior Reporting Year:									
Medical loss ratio rebates incurred	\$	-	\$	109,065	\$	2,218,040	\$	(6,329,474)	\$ (4,002,369)
Medical loss ratio rebates paid		-		144,890		2,494,422		-	2,639,312
Medical loss rebates unpaid		-		4,664		15,044		6,970,055	6,989,763
Plus reinsurance assumed amounts	]	XXX		XXX		XXX		XXX	-
Less reinsurance ceded amounts	]	XXX		XXX		XXX		XXX	-
Rebates unpaid net of reinsurance	]	XXX		XXX		XXX		XXX	\$ 6,989,763
Current Reporting Year-to-date:									
Medical loss ratio rebates incurred	\$	-	\$	387,825	\$	(15,044)	\$	(2,248,051)	\$ (1,875,270)
Medical loss ratio rebates paid		-		194,152		-		-	194,152
Medical loss rebates unpaid		-		198,337		-		4,722,004	4,920,341
Plus reinsurance assumed amounts	2	XXX		XXX		XXX		XXX	-
Less reinsurance ceded amounts	2	XXX		XXX		XXX		XXX	-
Rebates unpaid net of reinsurance	2	XXX		XXX		XXX		XXX	\$ 4,920,341

- E. Risk Sharing Provisions of the Affordable Care Act
  - (1) Did the reporting entity write accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions (YES/NO) Yes (X) No ()
  - (2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities, and Revenue for the Current Year
    - a. Permanent ACA Risk Adjustment Program

Assets		
1.	Premium adjustments receivable due to ACA Risk Adjustment	\$ 30,389,008
Liabilities		
2.	Risk adjustment user fees payable for ACA Risk Adjustment	\$ 135,363
3.	Premium adjustments payable due to ACA Risk Adjustment	\$ 7,686,182
Operation	s (Revenue & Expenses)	
4.	Reported as revenue in premium for accident and health contracts	
	(written/collected) due to ACA Risk Adjustment	\$ 23,869,453
5.	Reported in expenses as ACA risk adjustment user fees (incurred/paid)	\$ 139,840

### NOTES TO THE FINANCIAL STATEMENTS

b.	Transitio	nal ACA Reinsurance Program	
	Assets	•	
	1.	Amounts recoverable for claims paid due to ACA Reinsurance	\$ 9,414,494
	2.	Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra	
		Liability)	\$ 830,963
	3.	Amounts receivable relating to uninsured plans for contributions for	
		ACA Reinsurance	\$ -
	Liabilitie	S	
	4.	Liabilities for contributions payable due to ACA Reinsurance - not	
		reported as ceded premium	\$ 5,259,166
	5.	Ceded reinsurance premiums payable due to ACA Reinsurance	\$ 616,536
	6.	Liabilities for amounts held under uninsured plans contributions for ACA	
		Reinsurance	\$ 873,363
	Operation	ns (Revenues & Expenses)	
	7.	Ceded reinsurance premiums due to ACA Reinsurance	\$ 616,536
	8.	Reinsurance recoveries (income statement) due to ACA Reinsurance	
		payments or expected payments	\$ 5,689,085
	9.	ACA Reinsurance contributions – not reported as ceded premiums	\$ 5,258,390
c.	Tempora	ry ACA Risk Corridors Program	
	Assets		
	1.	Accrued retrospective premium due to ACA Risk Corridors	\$ -
	Liabilities		
	2.	Reserve for rate credits or policy experience rating refunds due to ACA	
		Risk Corridors	\$ -
	Operation	s (Revenues & Expenses)	
	3.	Effect of ACA Risk Corridors on net premium income	\$ 480,149
	4.	Effect of ACA Risk Corridors on change in reserves for rate credits	\$ (17,456,190)

### NOTES TO THE FINANCIAL STATEMENTS

(3) Roll-forward of Prior Year ACA Risk-sharing Provisions for the Following Asset (Gross of Any Nonadmission) and Liability Balances, Along with the Reasons for Adjustments to Prior Year Balance.

Differences

Unsettled Balances as of

the Reporting Date

	Year on Bus Before Dece	ring the Prior siness Written mber 31 of the r Year	Current Year Written Befo	Paid as of the on Business ore December Prior Year	Prior Year Accrued Less Payments (Col 1-3)	Prior Year Accrued Less Payments (Col 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk	Receivable	(rayabic)	Receivable	(Tayable)	Receivable	(Tayable)	Receivable	(1 ayabic)	ICCI	Receivable	(rayabic)
Adjustment Program  1. Premium adjustments receivable  2. Premium adjustments (payables)	8,168,157	(4,614,585)	10,779,055	(6,172,043)	(2,610,898)	1,557,458	2,610,898	(1,557,458)	A. B.	-	-
3. Subtotal ACA Permanent Risk Adjustment Program b. Transitional ACA	8,168,157	(4,614,585)	10,779,055	(6,172,043)	(2,610,898)	1,557,458	2,610,898	(1,557,458)		-	-
Reinsurance Program  1. Amounts recoverable for	46.000.455						<b></b>				
claims paid 2. Amounts recoverable for claims unpaid	16,063,485		13,840,881		2,222,604		(524,611)		C.	1,697,993	
(contra liability) 3. Amounts receivable relating	2,333,768		-		2,333,768		(2,333,768)		D.	-	
to uninsured plans 4. Liabilities for contributions payable due to ACA Reinsurance- not reported as ceded	106,011		41,437		64,574		(64,574)		E.	-	
premium 5. Ceded reinsurance		(9,268,545)		(9,268,545)		-		-			-
premiums payable 6. Liability for amounts held under uninsured		(854,988)		(854,988)		-		-			-
plans 7. Subtotal ACA Transitional Reinsurance		(1,303,385)		(1,303,385)		-		(136,811)	F.		(136,811)
Program c. Temporary ACA Risk Corridors Program 1. Accrued	18,503,264	(11,426,918)	13,882,318	(11,426,918)	4,620,946	-	(2,922,953)	(136,811)		1,697,993	(136,811)
retrospective premium 2. Reserve for rate credits or policy experience rating refunds	17,456,190	-	480,149	-	16,976,041	-	(16,976,041)	_	G.	-	-
3. Subtotal ACA Risk Corridors			400.4.:-								
d. Total for ACA Risk	17,456,190		480,149		16,976,041		(16,976,041)			-	
Sharing Provisions	44,127,611	(16,041,503)	25,141,522	(17,598,961)	18,986,089	1,557,458	(17,288,096)	(1,694,269)		1,697,993	(136,811)

#### Explanations of adjustments

- A. Adjustment recorded to the CRA Receivable in order to reflect the actual amounts received from CMS.
- B. Adjustment recorded to write-off the remaining balance as no more payments are due to CMS for prior years.
- C. Adjustment recorded to the Reinsurance Recoverable in order to reflect the sequestered amount CMS is withholding for appeals.
- D. IBNR reduced to zero as the Company does not expect significant paid claims with Reinsurance after Q1 2016.
- E. Adjustment recorded to remove remaining receivable as the balance is now in a liability position to reflect reimbursements owed due to overpayments by ASO Customers.
- F. Adjustment recorded to a liability to reflect reimbursements owed due by overpayments to ASO Customers.
- G. Risk Corridor Receivables were written off in 2016 per SSAP No. 107, paragraph 56.e, as the expected HHS payments have been deemed uncollectible.

### NOTES TO THE FINANCIAL STATEMENTS

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

					Differ	ences	Adiu	stments		Unsettled Ba	alances as of ting Date
	Accrued Duri Year on Busin Before Dec	ness Written 31 of the	Received or P Current Year Written Bef of the Pri	on Business ore Dec 31	Prior Year Accrued Less Payments (Col 1 -3)	Prior Year Accrued Less Payments (Col 2 -4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)
	1	2	3	4	5	6	7	8		9	10
Risk Corridors Program Year	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. 2014 1. Accrued retrospective premium 2. Reserve for rate credits or policy experience rating refunds b. 2015	10,580,182	-	480,149	-	10,100,033	-	(10,100,033)	-	A	-	-
Accrued     retrospective premium     Reserve for rate     credits or policy     experience rating     refunds     C. 2016     Accrued     retrospective premium     Reserve for rate	6,876,008	-	-	-	6,876,008	-	(6,876,008)	-	A	-	-
credits or policy experience rating refunds d. Total for Risk	17.457.100	-	400.140	-	16.076.041	-	(16.076.041)	-			-
Corridors	17,456,190	-	480,149	-	16,976,041	-	(16,976,041)	-		-	

#### Explanations of adjustments

A. Risk Corridor Receivables were written off in 2016 per SSAP No. 107, paragraph 56.e., as the expected HHS payments have been deemed uncollectible.

#### (5) ACA Risk Corridors Receivable as of Reporting Date

		1		2		3		4	5		6
Risk Corridors Program	to Fi	nated Amount be Filed or nal Amount	Ir	Non-Accrued Amounts for inpairment or	Am	nounts received	(0	Assets Balance Gross of Non- admissions)	Non-admitted	N	Net Admitted Asset
Year	File	ed with CMS	О	ther Reasons		from CMS		(1-2-3)	Amount		(4-5)
a. 2014	\$	11,865,338	\$	10,100,033	\$	1,765,305	\$	-	\$ -	\$	-
b. 2015		5,541,529		5,541,529		-		-	-		-
c. 2016		5,326,821		5,326,821		-		-	-		
d. Total (a+b+c)	\$	22,733,688	\$	20,968,383	\$	1,765,305	\$	-	\$ -	\$	-

### 25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2015 were \$493,561,231. As of December 31, 2016, \$451,370,712 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$4,588,032 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$37,602,487 favorable prior-year development since December 31, 2015. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The amounts presented in this footnote exclude any impact related to Pharmacy Rebates and other Healthcare Receivable activity. Impact of such receivables can be seen in Footnote 28. The Company did not experience any material prior year claim development on retrospectively rated policies.

### 26. <u>Intercompany Pooling Arrangements</u>

Not Applicable.

### 27. Structured Settlements

The Company has no structured settlements.

### **NOTES TO THE FINANCIAL STATEMENTS**

### 28. Health Care Receivables

### A. Pharmaceutical Rebate Receivables

Ouarter	Estimate Pharmacy Rebates as Reported on Financial Statements	Pharmacy Rebates as Billed or Otherwise Confirmed	Actual Rebates Received Within 90 Days of Billing	Actual Rebates Received Within 91 to 180 Days of Billing	Actual Rebates Received More than 181 Days after Billing
12/31/2016	\$ 69,876,527	\$ 69,876,527	\$ -	\$ -	\$ -
9/30/2016	68,793,371	68,793,371	68,786,439	-	-
6/30/2016	61,363,859	61,363,859	61,293,162	-	-
3/31/2016	61,298,080	61,298,080	61,264,825	-	33,255
12/31/2015 9/30/2015 6/30/2015 3/31/2015	51,003,828 59,256,290 50,089,185 46,293,602	51,003,828 59,256,290 50,089,185 46,293,602	51,003,828 58,831,264 50,026,598 46,278,466	1,423,577 277,324 -	96,088 147,702 62,587 15,135
12/31/2014 9/30/2014 6/30/2014 3/31/2014	32,047,007 30,131,551 30,632,141 30,401,818	32,047,007 30,131,551 30,632,141 30,401,818	31,782,253 29,988,164 30,263,792 29,400,975	213,815 - 130,180 546,383	50,939 143,387 238,169 454,460

### B. Risk Sharing Receivables

	Evaluation	Risk Sharing Receivable as	Risk Sharing Receivable as Estimated	Risk	Risk Sharing	Actual Risk Sharing Amounts	Actual Risk Sharing Amounts	Actual Risk Sharing Amounts Received	Actual Risk Sharing
	Period	Estimated	in the	Sharing	Receivable	Received	Received	Second	Amounts
Calendar	Year	in the Prior	Current	Receivable	Not Yet	in Year	First Year	Year	Received -
Year	Ending	Year	Year	Billed	Billed	Billed	Subsequent	Subsequent	All Others
2016	2016	21,020,947	13,951,500	2,762,345	11,189,155	1,013,780	5,326,493	704,458	-
	2017	XXX	-	XXX	XXX	XXX	XXX	XXX	XXX
2015	2015	10,322,208	21,020,947	1,999,523	19,021,424	2,660,916	8,727,110	863,243	-
	2016	XXX	-	XXX	XXX	XXX	XXX	XXX	XXX
2014	2014	-	10,322,208	4,648,577	5,673,631	6,146,280	9,530,549	-	-
	2015	XXX	-	XXX	XXX	XXX	XXX	XXX	XXX

### 29. Participating Policies

The Company has no participating policies.

### 30. <u>Premium Deficiency Reserves</u>

Not Applicable.

### 31. Anticipated Salvage and Subrogation

### **GENERAL INTERROGATORIES**

# PART 1 - COMMON INTERROGATORIES GENERAL

1.1	Is the reporting entity a member of an Insurance Holding Company System of is an insurer?			Yes [ )	( )	No [	]
	If yes, complete Schedule Y, Parts 1, 1A and 2						
1.2	If yes, did the reporting entity register and file with its domiciliary State Insural such regulatory official of the state of domicile of the principal insurer in the providing disclosure substantially similar to the standards adopted by the Na its Model Insurance Holding Company System Regulatory Act and model re subject to standards and disclosure requirements substantially similar to the	Holding Company System, a registration statement ational Association of Insurance Commissioners (NAIC) in equilations pertaining thereto, or is the reporting entity	Yes [ X	] No [	]	N/A [	i 1
1.3	State Regulating?			Kent	ucky		
2.1	Has any change been made during the year of this statement in the charter, by reporting entity?			Yes [	]	No [ X	[]
2.2	If yes, date of change:						
3.1	State as of what date the latest financial examination of the reporting entity w	vas made or is being made.		12/31	/201	3	
3.2	State the as of date that the latest financial examination report became availar entity. This date should be the date of the examined balance sheet and not the state of the examined balance.			12/31	/201	5	
3.3	State as of what date the latest financial examination report became available domicile or the reporting entity. This is the release date or completion date of examination (balance sheet date).	of the examination report and not the date of the		09/30	/201	5	
3.4	By what department or departments?  Commonwealth of Kentucky Department of Insurance						
3.5	Have all financial statement adjustments within the latest financial examination statement filed with Departments?	on report been accounted for in a subsequent financial	Yes [ X	] No [	]	N/A [	[ ]
3.6	Have all of the recommendations within the latest financial examination report	rt been complied with?	Yes [ X	] No [	]	N/A [	]
4.1	During the period covered by this statement, did any agent, broker, sales reprombination thereof under common control (other than salaried employees control a substantial part (more than 20 percent of any major line of busines 4.11 sales of ne 4.12 renewals?  During the period covered by this statement, did any sales/service organization.	of the reporting entity), receive credit or commissions for or seem to be seen as measured on direct premiums) of: ew business?	r 	Yes [ Yes [			
	receive credit or commissions for or control a substantial part (more than 20 premiums) of:  4.21 sales of ne			Yes [ Yes [			
5.1	Has the reporting entity been a party to a merger or consolidation during the	period covered by this statement?		Yes [	]	No [ X	[ ]
5.2	If yes, provide the name of the entity, NAIC Company Code, and state of dor ceased to exist as a result of the merger or consolidation.	nicile (use two letter state abbreviation) for any entity that h	ıas				
	1 Name of Entity	2 3 NAIC Company Code State of Domicile					
6.1	Has the reporting entity had any Certificates of Authority, licenses or registrat revoked by any governmental entity during the reporting period?			Yes [	]	No [ X	[]
6.2	If yes, give full information:						
7.1	Does any foreign (non-United States) person or entity directly or indirectly con	ntrol 10% or more of the reporting entity?		Yes [	]	No [ X	[]
7.2	If yes, 7.21 State the percentage of foreign control; 7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity		<u> </u>		0.0		%
	attorney-in-fact; and identify the type of entity(s) (e.g., individual, corpor						
	1 Nationality	2 Type of Entity					
	i l		1				

## **GENERAL INTERROGATORIES**

18.3 Is the company affiliated with one or more banks, thrifts or securities firms?  18.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any at regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's prima of the Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's prima of Pricewaterhouse Coopers LLC, 500 West Main Street, Suite 1800, Louisville, Kentucky 40202-4264.  10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified indep requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), law or regulation?  10.2 If the response to 10.1 is yes, provide information related to this exemption:  10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?  10.4 If the response to 10.3 is yes, provide information related to this exemption:  10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?  10.6 If the response to 10.5 is no or n/a, please explain  11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associate firm) of the individual providing the statement of actuarial opinion/certification?  12.11 Name of real estate holding company or otherwise hold real estate indired 12.11 Name of real estate holding company	affiliates regulated by y (OCC), the Federal ary federal regulator.    3	a federa Deposit  4 CC FI  ? ntant lar state Yes onsulting	Yes	C	] N <sub>4</sub>	-	1
9. What is the name and address of the independent certified public accountant or accounting firm retained to cond PricewaterhouseCoopers LLC, 500 West Main Street, Suite 1800, Louisville, Kentucky 40202-4264 10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified indep requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), law or regulation? 10.2 If the response to 10.1 is yes, provide information related to this exemption: 10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? 10.4 If the response to 10.3 is yes, provide information related to this exemption: 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? 10.6 If the response to 10.5 is no or n/a, please explain 11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associate firm) of the individual providing the statement of actuarial opinion/certification?  Jonathan Albert Canine, Vice President and Appointed Actuary, 500 West Main Street, Louisville, KY 40202  12.1 Number of parcels involved  12.11 Number of parcels involved  12.12 Number of parcels involved  12.13 Total book/adjusted carrying value  12.14 Number of parcels involved  12.15 Total book/adjusted carrying value  12.16 Not Applicable.  13. What changes have been made during the year in the United States manager or the United States trustees of the Not Applicable.  13. Does this statement contain all business transacted for the reporting entity through its United States Branch on ri Have there been any changes made to any of the trust indentures during the year?  14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or control	duct the annual audit?  pendent public accour, or substantially simil  ng Model Regulation a  ?  ed with an actuarial context.	? ntant lar state as Yes onsulting	Yes	C [	] N	) [ X ]	]
PricewaterhouseCoopers LLC, 500 West Main Street, Suite 1800, Louisville, Kentucky 40202-4264  10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified indep requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), law or regulation?  10.2 If the response to 10.1 is yes, provide information related to this exemption:  10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?  10.4 If the response to 10.3 is yes, provide information related to this exemption:  10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? If the response to 10.5 is no or n/a, please explain  11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associate firm) of the individual providing the statement of actuarial opinion/certification?  12.1 Jose the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirection in the individual providing the statement of a real estate holding company or otherwise hold real estate indirection in the providing entity own any securities of a real estate holding company or otherwise hold real estate indirection in the providing entity of parcels involved in 12.11 Name of real estate holding company in 12.12 Number of parcels involved in 12.13 Total book/adjusted carrying value.  12.10 If, yes provide explanation:  13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:  13. What changes have been made during the year in the United States manager or the United States trustees of the Not Applicable.  13. Does this statement contain all business transacted for the reporting entity through its United States Branch on rile Have there been any changes made to any of the trus	pendent public accour, or substantially similing Model Regulation are	ntant lar state as Yes onsulting	Yes Yes [ X ] No Yes Yes	[	] N	) [ X ]	]
10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified indeprequirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), law or regulation?  10.2 If the response to 10.1 is yes, provide information related to this exemption:  10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?  10.4 If the response to 10.3 is yes, provide information related to this exemption:  10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?  10.6 If the response to 10.5 is no or n/a, please explain  11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associate firm) of the individual providing the statement of actuarial opinion/certification?  12.11 Jonathan Albert Canine, Vice President and Appointed Actuary, 500 West Main Street, Louisville, KY 40202  12.12 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirect 12.11 Name of real estate holding company  12.12 Number of parcels involved	ng Model Regulation a ? ed with an actuarial coectly?	as Yes	Yes Yes [ X ] No Yes Yes	[	] N	) [ X ]	]
Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?  10.4 If the response to 10.3 is yes, provide information related to this exemption:  10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?  10.6 If the response to 10.5 is no or n/a, please explain  11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associate firm) of the individual providing the statement of actuarial opinion/certification?  Jonathan Albert Canine, Vice President and Appointed Actuary, 500 West Main Street, Louisville, KY 40202  12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indired 12.11 Name of real estate holding company  12.12 Number of parcels involved  12.13 Total book/adjusted carrying value  12.13 Total book/adjusted carrying value  13.1 FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:  What changes have been made during the year in the United States manager or the United States trustees of the Not Applicable.  13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on rill Have there been any changes made to any of the trust indentures during the year?  13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?  14.5 Are the senior officers (principal executive officer, principal infancial officer, principal accounting officer or control	?ed with an actuarial co	onsulting	[ X ] No	]	]	N/A [	]
Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?  If the response to 10.3 is yes, provide information related to this exemption:  Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?  If the response to 10.5 is no or n/a, please explain  What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associate firm) of the individual providing the statement of actuarial opinion/certification?  Jonathan Albert Canine, Vice President and Appointed Actuary, 500 West Main Street, Louisville, KY 40202  12.10 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirect 12.11 Name of real estate holding company  12.12 Number of parcels involved	?ed with an actuarial co	onsulting	[ X ] No	]	]	N/A [	]
<ul> <li>Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?</li> <li>If the response to 10.5 is no or n/a, please explain</li> <li>What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associate firm) of the individual providing the statement of actuarial opinion/certification?</li> <li>Jonathan Albert Canine, Vice President and Appointed Actuary, 500 West Main Street, Louisville, KY 40202</li> <li>Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indired 12.11 Name of real estate holding company</li> <li>12.12 Number of parcels involved</li> <li>12.13 Total book/adjusted carrying value</li> <li>If, yes provide explanation:</li> <li>FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:</li> <li>What changes have been made during the year in the United States manager or the United States trustees of the Not Applicable.</li> <li>Does this statement contain all business transacted for the reporting entity through its United States Branch on rill Have there been any changes made to any of the trust indentures during the year?</li> <li>If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?</li> <li>Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or control</li> </ul>	ed with an actuarial co	onsulting	[ X ] No			-	
<ul> <li>If the response to 10.5 is no or n/a, please explain </li></ul>	ed with an actuarial co	onsulting				-	
<ul> <li>What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associate firm) of the individual providing the statement of actuarial opinion/certification? Jonathan Albert Canine, Vice President and Appointed Actuary, 500 West Main Street, Louisville, KY 40202</li></ul>	ed with an actuarial co	onsulting	0		] No	·[X]	
12.11 Name of real estate holding company 12.12 Number of parcels involved			0		] N	[ X ]	
12.12 Number of parcels involved							
12.13 Total book/adjusted carrying value							
<ul> <li>13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:</li> <li>13.1 What changes have been made during the year in the United States manager or the United States trustees of the Not Applicable.</li> <li>13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on ri</li> <li>13.3 Have there been any changes made to any of the trust indentures during the year?</li> <li>13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?</li> <li>14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or control</li> </ul>							
<ul> <li>13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:</li> <li>13.1 What changes have been made during the year in the United States manager or the United States trustees of the Not Applicable.</li> <li>13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on ri</li> <li>13.3 Have there been any changes made to any of the trust indentures during the year?</li> <li>13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?</li> <li>14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or control</li> </ul>			\$				0
Not Applicable.  13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on ri 13.3 Have there been any changes made to any of the trust indentures during the year?  13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?  14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or control			-				
<ul> <li>13.3 Have there been any changes made to any of the trust indentures during the year?</li> <li>13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?</li> <li>14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or control</li> </ul>							
<ul> <li>13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?</li> <li>14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or control</li> </ul>	risks wherever located	d?	Yes		] N	[ ]	
14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controll			Yes		] N	[ ]	
			[ ] No	[	]	√A [	]
<ul> <li>(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between p relationships;</li> </ul>	personal and professi		Yes	Χ	] N	. [ ]	
<ul><li>(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the report (c) Compliance with applicable governmental laws, rules and regulations;</li></ul>	orting entity;						
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and							
(e) Accountability for adherence to the code.							
4.11 If the response to 14.1 is No, please explain:							
14.2 Has the code of ethics for senior managers been amended?			Yes		] N	[ X ]	
14.21 If the response to 14.2 is yes, provide information related to amendment(s).						•	
14.3 Have any provisions of the code of ethics been waived for any of the specified officers?					1 N		
4.31 If the response to 14.3 is yes, provide the nature of any waiver(s).			Yes		1 14	[ X ]	

### **GENERAL INTERROGATORIES**

	SVO Bank List If the response	entity the beneficiary of a Letter of Credit that is unrelate ;? to 15.1 is yes, indicate the American Bankers Associatic tter of Credit and describe the circumstances in which th	on (ABA) Routing Number an	d the name of the issuing or confirm		Yes [	Х]	No [	]
	1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	Circumetances The	3 at Can Trigger the Letter of Credit		A	4 mou	nt	
	122241912	American Security Bank		to pay					000
		Byron Bank	Contracted provider fails	to pay.			2,	,500,0	000
		California Bank & Trust	Contracted provider fails	to pay.				50,0	)00
		Columbia Bank		to pay.					
	071925334	Lake ForestMetropolitan Capital Bank		to payto pay.					
		Pacific Western Bank		to pay.					
	122000496	Union Bank	Contracted provider fails	to pay				50,0	000
		BOAR	D OF DIRECTORS						
16.	Is the purchase thereof?	or sale of all investments of the reporting entity passed	upon either by the board of d	irectors or a subordinate committee		Yes [	Х ]	No [	]
	thereof?	ing entity keep a complete permanent record of the proc				Yes [	Х ]	No [	]
18.		g entity an established procedure for disclosure to its bo is officers, directors, trustees or responsible employees				Yes [	Х]	No [	]
10	Man dhin adadassa		FINANCIAL	inter (a.a. Caranallis Assantad					
	Accounting Pri	ent been prepared using a basis of accounting other tha nciples)?				Yes [	]	No [	Х ]
20.1	Total amount lo	aned during the year (inclusive of Separate Accounts, ex	xclusive of policy loans): 2	0.11 To directors or other officers	\$	S			0
			2	0.12 To stockholders not officers	\$				0
			2	0.13 Trustees, supreme or grand (Fraternal Only)	_				•
20.2	Total amount of	loans outstanding at the end of year (inclusive of Separ	rata Assaurata, avaluaiva of	(Fraternal Only)					0
20.2	policy loans):	loans outstanding at the end of year (inclusive of Separ	ate Accounts, exclusive of	0.21 To directors or other officers	9	;			0
	, , , , , , , ,		2	0.22 To stockholders not officers	9	;			0
				0.23 Trustees, supreme or grand					
				(Fraternal Only)	\$				0
21.1	Were any asset	s reported in this statement subject to a contractual oblig	gation to transfer to another p	party without the liability for such		Vac [	1	No I	Y 1
21.2		amount thereof at December 31 of the current year:		1.21 Rented from others					
21.2	ii yes, state tile	amount thereof at Becomber of or the current year.	2	1.22 Borrowed from others	ΨΦ	:			00
				1.23 Leased from others					
				1.24 Other					
22.1	Does this stater	nent include payments for assessments as described in	the Annual Statement Instru	ctions other than quaranty fund or					
	guaranty asso	ciation assessments?							
22.2	If answer is yes			1 Amount paid as losses or risk adju					
			22.22	2 Amount paid as expenses	\$				.34 , 122
00.4	D th		22.23	3 Other amounts paid	\$	·	······		0
		ing entity report any amounts due from parent, subsidiar							
23.2	if yes, indicate a	any amounts receivable from parent included in the Page				'		6,5	52,807
			NVESTMENT						
24.01		cks, bonds and other securities owned December 31 of session of the reporting entity on said date? (other than				Yes [	Χ]	No [	]
24.02	. •	nd complete information relating thereto							
24.03	whether collate	ding programs, provide a description of the program incleral is carried on or off-balance sheet. (an alternative is t	to reference Note 17 where the	nis information is also provided)					
24.04	Does the Comp Instructions?	any's security lending program meet the requirements fo	or a conforming program as o	outlined in the Risk-Based Capital	Yes [	] No [	[ ]	N/A	( X ]
		04 is yes, report amount of collateral for conforming proc							
		04 is no, report amount of collateral for other programs.				í			0
24.07	Does your secu outset of the c	rities lending program require 102% (domestic securities ontract?	s) and 105% (foreign securities	es) from the counterparty at the	Yes [	] No !	[ ]	N/A	( [ X ]
24.08	Does the report	ing entity non-admit when the collateral received from th	ne counterparty falls below 10	00%?	Yes [	] No !	[ ]	N/A	[ X ]
24.09		ing entity or the reporting entity 's securities lending age ties lending?			Yes [	] No !	[ ]	N/A	[ X ]

### **GENERAL INTERROGATORIES**

24.10	For the reporting entity's security lending pro	gram state the a	amount of th	ne following as Dece	mber 31 of the cu	urrent year:		
	24.101 Total fair value of re	nvested collate	ral assets re	eported on Schedule	DL. Parts 1 and	2.	\$	
	24.102 Total book adjusted							
	24.103 Total payable for sec	curities lending :	reported on	the liability page	portou on concut	alo BE, i alto i all	\$\$	
25.1	Were any of the stocks, bonds or other asse control of the reporting entity, or has the reporce? (Exclude securities subject to Interre	ts of the reporting	ng entity ow ld or transfe	ned at December 31 rred any assets sub	of the current ye ject to a put optic	ear not exclusively on contract that is	under the currently in	Yes [ X ] No [ ]
25.2	If yes, state the amount thereof at December	21 of the ourre	ent voor:	05.04.6	N			Φ
25.2	ii yes, state the amount thereof at December	31 Of the curre	iii yeai.					\$ \$
					•			\$
								\$
								\$
				25.26 L	etter stock or se	curities restricted a	as to sale -	
					excluding FHLB	Capital Stock		\$
				25.27 F	-HLB Capital Sto	ck		\$
				25.28 (	On deposit with s	tates		\$21,013,7 \$
					Pledned as collate	eral - excluding co	llateral pledged to	
					an FHLB	•		\$
				25.31 F	Pledged as collate	eral to FHLB - incl	uding assets	\$
				25.00	backing funding	agreements		\$
				25.32 (	Other			\$
25.3	For category (25.26) provide the following:							
	Nature of Restriction	n			2 Descript	tion		3 Amount
	Tradaro of Fronting							7 unount
			<u> </u>					
26.1	Does the reporting entity have any hedging t	ransactions repo	orted on Sc	hedule DB?				Yes [ ] No [ X ]
26.2	If yes, has a comprehensive description of the If no, attach a description with this statement		ram been m	nade available to the	domiciliary state	?	Yes [	] No [ ] N/A [ )
27.1	Were any preferred stocks or bonds owned issuer, convertible into equity?							Yes [ ] No [ X ]
27.2	If yes, state the amount thereof at December	31 of the curre	nt year					\$
28.	Excluding items in Schedule E - Part 3 - Spe offices, vaults or safety deposit boxes, were custodial agreement with a qualified bank of Outsourcing of Critical Functions, Custodia	all stocks, bond r trust company	ds and othe in accorda	r securities, owned to nce with Section 1, II	hroughout the cu II - General Exam	irrent year held pui nination Considera	rsuant to a tions, F.	Yes [ X ] No [ ]
28.01	For agreements that comply with the require	ments of the NA	AIC Financia	d Condition Examine	ers Handbook, co	mplete the following	ng:	
	1		<u> </u>			2		
	Name of Custodian(s)				Custodi	ian's Address		
				ch Center, 16th Flo		NY1-C512, BrookI	yn, NY 11245, A	ttn: Barbara J.
	JP Morgan Chase		Walsh					
28.02	For all agreements that do not comply with the and a complete explanation:	ne requirements	of the NAI		n Examiners Han	dbook, provide the		
	1 Name(s)			2 Location(s)		Co	3 mplete Explanatio	n(s)
	ivanie(5)			Location(S)			mpiete Explanatio	11(3)
	Have there been any changes, including nar If yes, give full and complete information rela	-	the custodia	n(s) identified in 28.0	01 during the curr	rent year?		Yes [ ] No [ X ]
	1		2		3		_ 4	
	Old Custodian		New Cus	todian	Date of Cha	ange	Reason	
					-			
	<u> </u>	<b> </b>			-	<del>-</del>		

### **GENERAL INTERROGATORIES**

28.05	Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to
	make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as
	such. ["that have access to the investment accounts"; "handle securities"]

1	2
Name of Firm or Individual	Affiliation
BLACKROCK FINANCIAL MANAGEMENT, INC	U
W. Mark Preston	I

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e.		
designated with a "U") manage more than 10% of the reporting entity's assets?	Yes [ X ] No	າ [     ]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
				Investment
				Management
Central Registration				Agreement
Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
107105	BLACKROCK FINANCIAL MANAGEMENT, INC	549300LVXYIVJKE13M84	The SEC	DS

29.1	Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and					
	Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])?	Yes [	]	No	[ X	

29.2 If yes, complete the following schedule:

1	2	3
		Book/Adjusted
CUSIP#	Name of Mutual Fund	Carrying Value
29.2999 - Total		0

29.3 For each mutual fund listed in the table above, complete the following schedule:

1	2	3	4
		Amount of Mutual	
		Fund's Book/Adjusted	
		Carrying Value	
	Name of Significant Holding of the	Attributable to the	Date of
Name of Mutual Fund (from above table)	Mutual Fund	Holding	Valuation

 Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
			Excess of Statement
			over Fair Value (-), or
	Statement (Admitted)		Fair Value over
	Value	Fair Value	Statement (+)
30.1 Bonds	1, 199, 762, 684	1, 180, 769, 338	(18,993,346)
30.2 Preferred stocks	0	0	0
30.3 Totals	1,199,762,684	1,180,769,338	(18,993,346)

30.4	Describe the sources or i	methods utilized in	determining the	fair values:

Fair value of actively traded debt and equity securities are based on quoted market prices. Fair value of inactively traded debt securities are based on quoted market prices of identical or similar securities or based on observable inputs like interest rates using either a market or income valuation.

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair

value for Schedule D:

32.2 If no, list exceptions:

### **GENERAL INTERROGATORIES**

### **OTHER**

33.1	Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?	\$	25,000
33.2	List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trad service organizations and statistical or rating bureaus during the period covered by this statement.	de associations,	
	1 2 Name Amount Paid		
	The Illinois Association of Medicaid Health Plans	00	
34.1	Amount of payments for legal expenses, if any?	 \$	2,071,970
34.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenduring the period covered by this statement.	ses	
	1 2		
	Name Amount Paid  OMELVENY & MYERS LLP	78	
35.1	Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government,	if any?\$	0
35.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this staten	nent.	
	1 2 Amount Paid		

## **GENERAL INTERROGATORIES**

### PART 2 - HEALTH INTERROGATORIES

1.1		the reporting entity have any direct Medicare Supplement Insurance in force				
1.2		indicate premium earned on U.S. business only.				0
1.3		portion of Item (1.2) is not reported on the Medicare Supplement Insurance	Experience Exhibit?	.\$		
	1.31	Reason for excluding				
1.4	Indica	te amount of earned premium attributable to Canadian and/or Other Alien no	at included in Item (1.2) above	<b>c</b>		0
1.5		te total incurred claims on all Medicare Supplement Insurance.				0
1.6		lual policies:	Most current three years:			
		•	1.61 Total premium earned	.\$		0
			1.62 Total incurred claims	.\$		0
			1.63 Number of covered lives			
			All years prior to most current three years:			
			1.64 Total premium earned	.\$		0
			1.65 Total incurred claims			
			1.66 Number of covered lives			0
	_	p. r				
1.7	Group	policies:	Most current three years: 1.71 Total premium earned	¢.		٥
			1.71 Total premium earned			
			1.73 Number of covered lives			
			All years prior to most current three years:			0
			1.74 Total premium earned	\$		0
			1.75 Total incurred claims	.\$		0
			1.76 Number of covered lives			
2.	Health	Test:				
			1 2 Current Year Prior Year			
	2.1	Premium Numerator				
	2.2	Premium Denominator				
	2.3	Premium Ratio (2.1/2.2)				
	2.4	Reserve Numerator				
	2.5	Reserve Denominator	633,593,838572,344,916			
	2.6	Reserve Ratio (2.4/2.5)	1.0001.000			
3.1	Has th	ne reporting entity received any endowment or gift from contracting hospitals ned when, as and if the earnings of the reporting entity permits?	, physicians, dentists, or others that is agreed will be	Yes [ ]	No [ X ]	
	retui	ned when, as and it the earnings of the reporting entity permits:		103 [ ]	NO [ X ]	
3.2	If ves.	give particulars:				
	, ,	<b>3</b> - F				
4.1	Have	copies of all agreements stating the period and nature of hospitals', physicia	ns', and dentists' care offered to subscribers and			
	depe	ndents been filed with the appropriate regulatory agency?		Yes [ X ]	No [ ]	
4.0	16 4			Von [ 1	No F V 1	
4.2	II not	previously filed, furnish herewith a copy(ies) of such agreement(s). Do these	agreements include additional benefits offered?	res [ ]	No [X]	
5.1	Does	the reporting entity have stop-loss reinsurance?		Yes [ X ]	No [ ]	
5.2	If no,	explain:				
				•	0 000 0	200
5.3	Maxin	num retained risk (see instructions)	5.31 Comprehensive Medical 5.32 Medical Only			
			5.33 Medicare Supplement			
			5.34 Dental & Vision			
			5.35 Other Limited Benefit Plan			
			5.36 Other			
6.		be arrangement which the reporting entity may have to protect subscribers a				
		harmless provisions, conversion privileges with other carriers, agreements v ements:	with providers to continue rendering services, and any other			
	•	ler contracts include hold harmless and continuation of benefits provisions.	HMO has an indemnity agreement with the parent			
		pany.				
7.1	Does	the reporting entity set up its claim liability for provider services on a service	date basis?	Yes [ X ]	No [ ]	
<b>.</b> .	16					
7.2	If no,	give details				
8.	Provid	le the following information regarding participating providers:	8.1 Number of providers at start of reporting year .		574 6	350
٥.	. 15410		8.2 Number of providers at end of reporting year			
			1.1			,
9.1	Does	the reporting entity have business subject to premium rate guarantees?		Yes [ ]	No [ X ]	
		· · · · · · · ·				
9.2	If yes,	direct premium earned:	9.21 Business with rate guarantees between 15-36 months.			
			9.22 Business with rate guarantees over 36 months	\$		0

### **GENERAL INTERROGATORIES**

10.1	Does the reporting entity have Incentive Pool, Withhold or Bonus Arrangements in it	s provider contracts?	Yes [	Χ]	No [	[ ]	
10.2	If yes:	10.21 Maximum amount payable bonuses					
		10.22 Amount actually paid for year bonuses					
		10.23 Maximum amount payable withholds	\$				J
		10.24 Amount actually paid for year withholds	\$				)
11.1	Is the reporting entity organized as:						
		11.12 A Medical Group/Staff Model,	Yes [	]	No	[ X ]	
		11.13 An Individual Practice Association (IPA), or, .	Yes [	]	No	[ X ]	
		11.14 A Mixed Model (combination of above)?	Yes [	]	No	[ X ]	
11.2	Is the reporting entity subject to Statutory Minimum Capital and Surplus Requiremen	its?	Yes [	χ]	No [	[ ]	
11.3	If yes, show the name of the state requiring such minimum capital and surplus					9.011	&
			<u>3929.</u>	01;	3903.		
11.4	If yes, show the amount required.		\$		573,6	608,00	4
11.5	Is this amount included as part of a contingency reserve in stockholder's equity?		Yes [	]	No [	[ X ]	
11.6	If the amount is calculated, show the calculation						
	See RBC calculation or state regulation.						

12. List service areas in which reporting entity is licensed to operate:

1
Name of Service Area
AL - Baldwin, Jefferson, Mobile, Shelby
AZ - Apache, Cochise, Gila, Graham, Greenlee, LaPaz, Maricopa, Mohave, Navajo, Pima, Pinal, Santa Cruz, Yavapai, Yuma
AR — Benton, Craighead, Crawford, Faulkner, Franklin, Logan, Madison, Sebastian, Washington, Craighead, Faulkner
CO - Adams, Arapahoe, Boulder, Broomfield, Denver, Douglas, El Paso, Elbert, Jefferson, Larimer, Teller, Weld
ID - Medicare Only
IL - Boone, Brown, Bureau, Carroll, Cass, Christian, Cook, DeKalb,
Dewitt, Dupage, Fulton, Grundy, Hancock, Henderson, Henry, Jo Davies, Kane, Kankakee, Kendall, Knox, Lake, LaSalle, Lee, Livingston, Macon,
Madison, Marshall, McDonough, McHenry, McLean, Mercer, Moultrie, Ogle,
Peoria, Putnam, Sangamon, Scott, Shelby, Schuyler, St. Clair, Stark,
Stephenson, Tazewell, Warren, Whiteside, Will, Winnebago, Woodford
IN - Boone, Clark, Crawford, Dearborn, Dubois, Floyd, Franklin, Gibson,
Hamilton, Hancock, Harrison, Hendricks, Howard, Jackson, Jennings,
Johnson, Knox, Lake, LaPorte, Madison, Marion, Morgan, Ohio, Orange, Pike, Porter, Ripley, Scott, Shelby, Spencer, Tipton, Union, Vanderburgh,
Warrick, Washington, Delaware, Jefferson, PoseyKS - Atchison, Jefferson, Johnson, Leavenworth, Linn, Miami, Wyandote
KY - Adair, Allen, Anderson, Ballard, Barren, Bath, Bell, Boone,
Bourbon, Boyd, Boyle, Bracken, Breathitt, Breckinridge, Bullitt, Butler,
Caldwell, Calloway, Campbell, Carlisle, Carroll, Carter (p), Casey,
Christian, Clark, Clay, Clinton, Crittenden, Cumberland, Daviess,
Edmonson, Elliott, Estill, Fayette, Fleming, Floyd, Franklin, Fulton, Gallatin, Garrard, Grant, Graves, Grayson, Greene, Greenup, Hancock,
Hardin, Harlan, Harrison, Hart, Henderson, Henry, Hickman, Hopkins,
Jackson, Jefferson, Jessamine, Johnson, Kenton, Knott, Knox, Larue,
Laurel, Lawrence, Lee, Leslie, Letcher, Lewis, Lincoln, Livingston,
Logan, Lyon, Madison, Magoffin, Marion, Marshall, Martin, Mason,
McCracken, McCreary, McLean, Meade, Menifee, Mercer, Metcalf, Monroe, Montgomery, Morgan, Muhlenberg, Nelson, Nicholas, Ohio, Oldham, Owen,
Owsley, Pendleton, Perry, Pike, Powell, Pulaskie, Robertson, Rockcastle,
Rowan, Russell, Scott, Shelby, Simpson, Spencer, Taylor, Todd, Trigg,
Trimble, Union, Warren, Washington, Wayne, Webster, Whitley, Wolfe,
Woodford
MO - Bates, Buchanan, Caldwell, Carroll, Cass, Clay, Clinton, Henry, Jackson, Johnson, Lafayette, Platte, Ray, Hickory
NE - Cass, Dodge, Douglas, Lancaster, Sarpy, Saunders, Washington,
Dakota
NV - Carson City, Clark, Douglas (p), Lyon (p), Nye, Storey, Washoe
OH - Allen, Butler, Carroll, Clark, Clermont, Columbiana, Cuyahoga,
Delaware, Erie, Fairfield, Franklin, Geauga, Greene, Hamilton, Lake,
Licking, Lorain, Lucas, Mahoning, Medina, Montgomery, Muskingum, Ottawa,   Portage, Preble, Sandusky, Seneca, Stark, Summit, Trumbull, Union,
Warren, Wayne, Wood
TN - Anderson, Bledsoe, Blount, Bradley, Campbell, Carter, Claiborne,
Cocke, Davidson, DeKalb, Fayette, Fentress, Grainger, Greene, Grundy,
Hamblen, Hamilton, Hancock, Hawkins, Jefferson, Johnson, Knox, Loundon,
Macon, Marion, Marshall, McMinn, Meigs, Monroe, Morgan, Pickett, Polk, Rhea, Roane, Scott, Sequatchie, Sevier, Shelby, Smith, Sullivan, Tipton,
Trousdale, Unicoi, Union, Washington, Wilson
TX Medicare - Statewide
VA - Dinwiddie, Fairfax, Fairfax City, Albemarle, Alexandria City,
Arlington, Bedford, Bedford City, Bland, Botetourt, Bristol City,
Buchanan, Buckingham, Charlottesville City, Chesapeake City,
Chesterfield, Colonial Heights City, Craig, Dickenson, Dinwiddie, Fairfax, Fairfax City, Falls Church City, Fauquier, Floyd, Fluvanna,
Franklin, Goochland, Grayson, Greene, Hampton City, Hanover, Henrico,
Hopewell City, Isle of Wright, James City, Lee, Loudoun, Louisa,
Manassas City, Manassas Park City, Montgomery, Nelson, Newport News
City, Norfolk City, Norton City, Petersburg City, Poquoson City,
Portsmouth City, Powhatan, Prince William, Pulaski, Radford City, Richmond City, Roanoke, Roanoke City, Russell, Salem City, Scott, Smyth,
Suffolk City, Tazewell, Virginia Beach City, Washington,
, , , , , , , , , , , , , , , , , , ,

### Attachment I.B.2-11: Humana Health Plan, Inc.'s 2018 Health Annual Statement

### ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Humana Health Plan Inc.

	1	
	Name of Service Area	
Williamsburg City, Wise,	, Wythe, York	

13.1	Do you act as a custodian for health savings account	nts?					Yes [ ]	No [X]	
13.2	If yes, please provide the amount of custodial funds	held as of the re	porting date				\$		0
13.3	Do you act as an administrator for health savings ac	ccounts?					Yes [ ]	No [ X ]	
13.4	If yes, please provide the balance of funds administ	tered as of the re	porting date				\$		.0
	Are any of the captive affiliates reported on Schedu If the answer to 14.1 is yes, please provide the follo		orized reinsurers?			Yes [	] No [ X	] N/A [	]
	1	2	3	4	Assets	Supporting Reserv	e Credit		
		NAIC		_	5	_ 6	7		
	Company Name	Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other		
15.	Provide the following for individual ordinary life insu ceded):	rance* policies (l	J.S. business only	) for the current yea	ar (prior to reinsura	nce assumed or			
				15.1 E	irect Premium Wr	tten	\$		.0
				15.2 T	otal Incurred Clain	าร	\$		.0
				45.01		Lives			^

*Ordinary Life Insurance Includes
Term(whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

### **FIVE-YEAR HISTORICAL DATA**

		1 2016	2 2015	3 2014	4 2013	5 2012
	Balance Sheet (Pages 2 and 3)			-	-	
1.	Total admitted assets (Page 2, Line 28)	1,678,617,912	1,385,609,992	1,275,064,733	811,647,433	645,208,799
2.	Total liabilities (Page 3, Line 24)			689,419,018		
3.	Statutory minimum capital and surplus requirement			405,952,914		
4.	Total capital and surplus (Page 3, Line 33)				379,244,173	
	Income Statement (Page 4)	, ,	, ,	, ,	, ,	, ,
5.	Total revenues (Line 8)	7,278,938,667	5,790,931,713	4,947,145,952	3,694,249,367	2,992,311,788
6.	Total medical and hospital expenses (Line 18)					
7.	Claims adjustment expenses (Line 20)					
8.	Total administrative expenses (Line 21)					
9.	Net underwriting gain (loss) (Line 24)					
10.	Net investment gain (loss) (Line 27)					
11.	Total other income (Lines 28 plus 29)					
12.	Net income or (loss) (Line 32)					
	Cash Flow (Page 6)					
13.	Net cash from operations (Line 11)	92,975,439	(65,987,280)	(32,225,379)	(48,944,370)	39,754,008
	Risk-Based Capital Analysis					
14.	Total adjusted capital	866,731,275	601,307,113	585,645,715	379,244,173	307,941,776
15.	Authorized control level risk-based capital					
	Enrollment (Exhibit 1)					
16.	Total members at end of period (Column 5, Line 7)	968,163	861,463	823,465	586,003	476,778
17.	Total members months (Column 6, Line 7)	11,376,388	9,944,267	8,974,656	6,847,876	5,619,511
	Operating Percentage (Page 4) (Item divided by Page 4, sum of Lines 2, 3 and 5) x 100.0					
18.	Premiums earned plus risk revenue (Line 2 plus Lines 3 and 5)	100.0	100.0	100.0	100.0	100.0
19.	Total hospital and medical plus other non-health (Lines 18 plus Line 19)	85.7	87.8	85.6	86.0	85.5
20.	'	3.4	3.8	4.0	4.0	4.5
21.	Other claims adjustment expenses	0.7	1.1	0.8	0.7	1.1
22.	Total underwriting deductions (Line 23)				102.1	
23.	Total underwriting gain (loss) (Line 24)	1.2	(2.0)	(0.8)	(2.1)	(1.7)
	Unpaid Claims Analysis (U&I Exhibit, Part 2B)					
24.	Total claims incurred for prior years (Line 13, Col. 5)	396,875,587	407,680,313	280,827,191	230,359,333	164,342,580
25.	Estimated liability of unpaid claims-[prior year (Line 13, Col. 6)]	422,286,678	415,727,854	302,970,154	250,562,148	186,490,178
	Investments In Parent, Subsidiaries and Affiliates					
26.	Affiliated bonds (Sch. D Summary, Line 12, Col. 1)	0	0	0	0	0
27.	Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)					0
28.	Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)					31,508,729
29.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					0
30.	Affiliated mortgage loans on real estate				0	0
31.	All other affiliated				_	0
32.	Total of above Lines 26 to 31					
33.	Total investment in parent included in Lines 26 to	, , :	, ,,,	, ,-	, , , , , ,	, · ,
	31 above.  If a party to a merger, have the two most recent years o	0	0	0	0	0



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION Humana Health Plan, Inc.

2. Louisville, KY

(LOCATION)

								(LOCATION	l)		
IAIC Group Code 0119 BUSINE	ESS IN THE STATE OF										
	1	Comprehensive (H	ospital & Medical) 3	4	5	6	7	8	9	10	
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other	
Total Members at end of:											
1. Prior Year	21,043	0	0	0		0	0	21,043	0		
2. First Quarter	23,567	0	0	0		.0	0	23,567	0		
3. Second Quarter	24,271	0	0	0		.00	0	24,271	0		
4. Third Quarter	25,252	0	0	0		0	0	25,252	0		
5. Current Year	25,745	0	0	0		0 0	0	25,745	0		
6. Current Year Member Months	293,843	0	0	0		0 0	0	293,843	0		
Total Member Ambulatory Encounters for Year:											
7 Physician	472,928	0	0	0		.00	0	472,928	0		
8. Non-Physician	246,387	0	0	0		.00	0	246,387	0		
9. Total	719,315	0	0	0		0 0	0	719,315	0		
10. Hospital Patient Days Incurred	59,200	0	0	0		0 0	0	59,200	0		
11. Number of Inpatient Admissions	6,546	0	0	0		0 0	0	6,546	0		
12. Health Premiums Written (b)	221,272,150	0	0	0		.0(13)	)	221,272,163	0		
13. Life Premiums Direct	0	0	0	0		0 0	0	0	0		
14. Property/Casualty Premiums Written	0	0	0	0		.0	0	0	0		
15. Health Premiums Earned	221,272,150	0	0	0		.0(13)	)	221,272,163	0		
16. Property/Casualty Premiums Earned	0	0	0	0		0 0	0	0	0		
Amount Paid for Provision of Health Care Services	191,718,789	0	0	0		.0264	0	191,718,525	0		
18 Amount Incurred for Provision of Health Care Services	191,901,114	0	0	0		0 132	0	191,900,982	0		



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION Humana Health Plan, Inc. 2. Louisville, KY

								(LOCATION	l)	
IAIC Group Code 0119 BUSINES	S IN THE STATE OF					DURING THE YE	AR 2016	NAIC Com	pany Code	95885
	1	Comprehensive (Hos	spital & Medical)	4	5	6	7	8	9	10
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	71,039	1,031	19,841	0	(	0	2,862	47,305	0	
2. First Quarter	70,529	6,467	20,405	0	(	0	2,290	41,367	0	
3. Second Quarter	72,370	6,037	22,056	0	(	0	2,253	42,024	0	
4. Third Quarter	70,820	5,577	20,507	0	(	0	2,231	42,505	0	
5. Current Year	70,605	4,749	20,894	0	(	0	2,194	42,768	0	
6. Current Year Member Months	848,582	68,051	250,412	0	(	0 0	26,749	503,370	0	
Total Member Ambulatory Encounters for Year:										
7 Physician	913,793	43,576	102,124	0	(	0	23,346	744,747	0	
8. Non-Physician	354,935	14,529	20,371	0	(	0	8,330	311,705	0	
9. Total	1,268,728	58,105	122,495	0	(	0	31,676	1,056,452	0	
10. Hospital Patient Days Incurred	93,211	2,031	4,174	0	(	0	741	86,265	0	
11. Number of Inpatient Admissions	10,932	399	797	0	(	0	118	9,618	0	
12. Health Premiums Written (b)	470,062,978	27,832,995	55,817,221	0	(	00	13,596,390	372,816,372	0	
13. Life Premiums Direct	0	0	0	0	(	0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0	(	0	0	0	0	
15. Health Premiums Earned	468,356,649	26,121,212	55,822,676	0	(	0	13,596,390	372,816,372	0	
16. Property/Casualty Premiums Earned	0	0	0	0	(	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	406,938,655	28,968,186	46,992,899	0	(	0	13,127,223	317,850,347	0	
18 Amount Incurred for Provision of Health Care Services	408,255,860	31,429,181	47,435,379	0	(	0	12,434,444	316,956,856	0	



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

Humana Health Plan, Inc. 2. Louisville, KY REPORT FOR: 1. CORPORATION (LOCATION)

								(LOCATION	l)	
IAIC Group Code 0119 BUSINE	ESS IN THE STATE OF				DURING THE YE		NAIC Com	pany Code	95885	
	1	Comprehensive (H	ospital & Medical) 3	4	5	6	7	8	9	10
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	39,593	0	0	0		0	0	39,593	0	
2. First Quarter	36,663	0	0	0		0	0	36,663	0	
3. Second Quarter	36,734	0	0	0		00	0	36,734	0	
4. Third Quarter		0	0	0		0	0	36,744	0	
5. Current Year	36,605	0	0	0		0 0	0	36,605	0	
6. Current Year Member Months	440,457	0	0	0		0 0	0	440,457	0	
Total Member Ambulatory Encounters for Year:										
7 Physician	595,507	0	0	0		0	0	595,507	0	
8. Non-Physician	348,341	0	0	0		0	0	348,341	0	
9. Total	943,848	0	0	0		0 0	0	943,848	0	
10. Hospital Patient Days Incurred	77,180	0	0	0		0 0	0	77,180	0	
11. Number of Inpatient Admissions	9,138	0	0	0		0 0	0	9,138	0	
12. Health Premiums Written (b)	319,941,463	0	0	0		0	0	319,941,463	0	
13. Life Premiums Direct	0	0	0	0		0 0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0		0	0	0	0	
15. Health Premiums Earned	319,941,463	0	0	0		0	0	319,941,463	0	
16. Property/Casualty Premiums Earned	0	0	0	0		0 0	0	0	0	
17. Amount Paid for Provision of Health Care Services	268,388,663	0	0	0		0521	0	268,388,142	0	
18 Amount Incurred for Provision of Health Care Services	270,997,703	0	0	0		0 490	0	270,997,213	0	

(a) For health business: number of persons insured under PPO managed care products ..... ....5, 133 and number of persons insured under indemnity only products ......

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ ......319,941,463



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION Humana Health Plan, Inc. 2. Louisville, KY

								(LOCATION	1)	
IAIC Group Code 0119 BUSINES	S IN THE STATE OF					DURING THE YE	AR 2016	NAIC Com	pany Code	95885
	1	Comprehensive (Ho	spital & Medical)	4	5	6	7	8	9	10
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	56,145	10,716	24,053	0		0	0	21,376	0	
2. First Quarter	51,224	9,743	20,448	0		0	666	20,367	0	
3. Second Quarter	50,069	9,366	19,471	0		0	693	20,539	0	
4. Third Quarter	48,870	8,936	18,417	0		0	728	20,789	0	
5. Current Year	47,131	7,976	17,438	0	(	0	763	20,954	0	
6. Current Year Member Months	594, 197	107,287	231,670	0	(	0	8,328	246,912	0	
Total Member Ambulatory Encounters for Year:										
7 Physician	475,483	63,037	95,095	0	(	0	4,090	313,261	0	
8. Non-Physician	279,889	30,933	38,487	0	(	00	1,775	208,694	0	
9. Total	755,372	93,970	133,582	0	(	0	5,865	521,955	0	
10. Hospital Patient Days Incurred	48,237	3,358	3,749	0	(	0	68	41,062	0	
11. Number of Inpatient Admissions	5,829	568	579	0	(	0	23	4,659	0	
12. Health Premiums Written (b)	306,122,037	55, 186, 869	74,770,022	0		0	2,843,376	173,321,770	0	
13. Life Premiums Direct	0	0	0	0	(	0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0	(	0	0	0	0	
15. Health Premiums Earned	300,801,919	49,865,368	74,771,405	0	(	0	2,843,376	173,321,770	0	
16. Property/Casualty Premiums Earned	0	0	0	0	(	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	257,675,568	53,231,648	53,823,170	0	(	0	2,504,957	148,115,793	0	
18 Amount Incurred for Provision of Health Care Services	254,271,327	54,750,193	51,629,781	0	C	0	2,475,543	145,415,810	0	



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION Humana Health Plan, Inc. 2. Louisville, KY

								(LOCATION	l)	
IAIC Group Code 0119 BUSINES	S IN THE STATE OF					DURING THE YE	AR 2016	NAIC Com	pany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	4,219	0	0	0		0	0	4,219	0	
2. First Quarter	3,573	0	0	0		0	0	3,573	0	
3. Second Quarter	3,600	0	0	0		0	0	3,600	0	
4. Third Quarter	3,652	0	0	0		0	0	3,652	0	
5. Current Year	3,688	0	0	0	(	0	0	3,688	0	
6. Current Year Member Months	43,429	0	0	0	(	0	0	43,429	0	
Total Member Ambulatory Encounters for Year:										
7 Physician	51,710	0	0	0		00	0	51,710	0	
8. Non-Physician	47,903	0	0	0		0	0	47,903	0	
9. Total	99,613	0	0	0	(	0	0	99,613	0	
10. Hospital Patient Days Incurred	6,755	0	0	0	(	0	0	6,755	0	
11. Number of Inpatient Admissions	814	0	0	0	(	0 0	0	814	0	
12. Health Premiums Written (b)	32 , 784 , 546	0	0	0		0	0	32,784,546	0	
13. Life Premiums Direct	0	0	0	0	(	0 0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0		0	0	0	0	
15. Health Premiums Earned	32 , 784 , 546	0	0	0		0	0	32,784,546	0	
16. Property/Casualty Premiums Earned	0	0	0	0	(	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	27,335,586	0	0	0		0	0	27,335,586	0	
18 Amount Incurred for Provision of Health Care Services	27,556,594	0	0	0	(	0	0	27,556,594	0	



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION Humana Health Plan, Inc. 2. Louisville, KY

								(LOCATION	N)	
NAIC Group Code 0119 BUSINES	SS IN THE STATE OF					DURING THE YE	AR 2016	NAIC Con	npany Code	95885
	1	Comprehensive (Ho	spital & Medical)	4	5	6	7	8	9	10
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	101,053	932	15 , 489	0	(	0	11,037	58,630	14,965	
2. First Quarter	104,580	2,211	14,652	0	(	0	8,712	64,328	14,677	
3. Second Quarter	104,656	2,074	14,336	0	(	0	8,472	65,256	14,518	
4. Third Quarter	104,665	2,006	14,275	0	(	00	8,273	65,955	14 , 156	
5. Current Year	105,656	1,852	14,481	0	(	0	8,098	67,031	14,194	
6. Current Year Member Months	1,247,651	23,902	170,735	0	(	0	98,228	784,273	170,513	
Total Member Ambulatory Encounters for Year:										
7 Physician	1,748,466	12,232	85,744	0	(	00	110,242	1,288,446	251,802	
8. Non-Physician	832,704	4,746	33,985	0	(	00	41,878	518,562	233,533	
9. Total	2,581,170	16,978	119,729	0	(	0	152,120	1,807,008	485,335	
10. Hospital Patient Days Incurred	176,048	875	4,090	0	(	0	4,332	152,377	14,374	
11. Number of Inpatient Admissions	20,414	124	659	0	(	0	581	17,355	1,695	
12. Health Premiums Written (b)	999,761,819	10,242,495	69,521,822	0	(	00	70,936,404	684,498,211	164,562,887	
13. Life Premiums Direct	0	0	0	0	(	0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0		0	0	0	0	
15. Health Premiums Earned	1,000,477,755	8,710,382	69,521,822	0	(	0	70,936,404	686,391,846	164,917,300	
16. Property/Casualty Premiums Earned	0	0	0	0	(	0	0	0	0	
Amount Paid for Provision of Health Care Services	857,142,438	9,576,677	57,417,921	0		0	58,541,493	578,976,739	152,629,608	
18 Amount Incurred for Provision of Health Care Services	867,237,607	10,275,755	59,092,639	0	(	0	52,403,632	588,987,224	156,478,357	



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION

Humana Health Plan, Inc.

2. Louisville, KY

								(LOCATION	l)	
IAIC Group Code 0119 BUSINES	S IN THE STATE OF					DURING THE YE	AR 2016	NAIC Com	pany Code	95885
	1	Comprehensive (Ho	spital & Medical)	4	5	6	7	8	9	10
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	31,144	0	5,910	0	(	0	0	25,234	0	
2. First Quarter	31,496	0	6,084	0	(	0	0	25,412	0	
3. Second Quarter	32,185	0	6,358	0	(	00	0	25,827	0	
4. Third Quarter	32,702	0	6,384	0	(	0	0	26,318	0	
5. Current Year	33,173	0	6,404	0	(	0	0	26,769	0	
6. Current Year Member Months	386,376	0	75,126	0	(	0	0	311,250	0	
Total Member Ambulatory Encounters for Year:										
7 Physician	496,329	0	38,507	0	(	0	0	457,822	0	
8. Non-Physician	291,970	0	14,414	0	(	00	0	277,556	0	
9. Total	788,299	0	52,921	0	(	0	0	735,378	0	
10. Hospital Patient Days Incurred	65,100	0	1,256	0	(	0	0	63,844	0	
11. Number of Inpatient Admissions	7,811	0	253	0	(	0	0	7,558	0	
12. Health Premiums Written (b)	293,353,201	0	20,520,379	0	(	0	0	272,832,822	0	
13. Life Premiums Direct	0	0	0	0	(	0 0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0	(	0	0	0	0	
15. Health Premiums Earned	293, 154, 866	0	20,322,044	0	(	0	0	272,832,822	0	
16. Property/Casualty Premiums Earned	0	0	0	0	(	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	238,445,542	0	17,712,408	0	(	0	0	220 , 733 , 134	0	
18 Amount Incurred for Provision of Health Care Services	239,142,935	0	17,741,147	0	(	0	0	221,401,788	0	



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION Humana Health Plan, Inc. 2. Louisville, KY

								(LOCATION	1)	
IAIC Group Code 0119 BUSINES	S IN THE STATE OF					DURING THE YE	AR 2016	NAIC Com	pany Code	95885
	1	Comprehensive (Ho	ospital & Medical)	4	5	6	7	8	9	10
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:					•					
1. Prior Year	28,573	0	2,206	0	C	0	4,937	21,430	0	
2. First Quarter	26,519	0	1,992	0	0	0	4,037	20,490	0	
3. Second Quarter	26,585	0	2,021	0	0	0	3,976	20,588	0	
4. Third Quarter	26,734	0	2,060	0	C	0	3,942	20,732	0	
5. Current Year	26,946	0	2,323	0	C	0	3,902	20,721	0	
6. Current Year Member Months	318,106	0	23,992	0	C	0	47,043	247,071	0	
Total Member Ambulatory Encounters for Year:										
7 Physician	453,545	0	10,654	0	0	0	42,756	400 , 135	0	
8. Non-Physician	256,413	0	4,445	0	0	0	21,673	230,295	0	
9. Total	709,958	0	15,099	0	C	0	64,429	630,430	0	
10. Hospital Patient Days Incurred	70,076	0	424	0	C	0	1,731	67,921	0	
11. Number of Inpatient Admissions	7,532	0	73	0	C	0	262	7,197	0	
12. Health Premiums Written (b)	246,961,438	0	6,582,228	0	0	0	25,882,430	214,496,780	0	
13. Life Premiums Direct	0	0	0	0	C	0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0		0	0	0	0	
15. Health Premiums Earned	246,961,439	0	6,582,228	0		0	25,882,430	214,496,780	0	
16. Property/Casualty Premiums Earned	0	0	0	0	C	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	219 , 104 , 572	0	5,855,735	0	0	0	24,582,544	188,666,293	0	
18 Amount Incurred for Provision of Health Care Services	216,764,145	0	6,475,381	0	C	0	23,321,365	186,967,400	0	



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION Humana Health Plan, Inc. 2. Louisville, KY

								(LOCATION	N)	
NAIC Group Code 0119 BUSIN	ESS IN THE STATE OF					DURING THE YE	AR 2016	NAIC Com	npany Code	95885
	1	Comprehensive (Ho	spital & Medical) 3	4	5	6	7	8	9	10
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	257,670	13,218	107,359	0	(	0	1,696	12,516	122,881	
2. First Quarter	258,630	14,424	107,538	0	(	0	1,574	12,796	122,298	
3. Second Quarter	261,601	12,018	105,087	0	(	00	1,570	12,966	129,960	
4. Third Quarter	264,581	11,150	106,331	0	(	00	1,603	13,093	132,404	
5. Current Year	268,413	10,143	105,858	0	(	0	1,614	13,253	137,545	
6. Current Year Member Months	3,038,861	144,812	1,270,966	0	(	0	18,975	155,798	1,448,310	
Total Member Ambulatory Encounters for Year:										
7 Physician	3,966,475	100,628	867,731	0	(	00	15,910	295,987	2,686,219	
8. Non-Physician	2,010,140	41,986	338,747	0	(	00	6,919	166,479	1,456,009	
9. Total	5,976,615	142,614	1,206,478	0	(	0	22,829	462,466	4,142,228	
10. Hospital Patient Days Incurred	244,370	4,248	31,432	0	(	0	458	39,282	168,950	
11. Number of Inpatient Admissions	47,621	791	5,518	0	(	0	87	4,387	36,838	
12. Health Premiums Written (b)	1,466,454,361	52,471,560	487,935,456	0	(	00	8,585,808	137,094,821	780,366,716	
13. Life Premiums Direct	0	0	0	0	(	0	0	0	0	
14. Property/Casualty Premiums Written		0	0	0	(	00	0	0	0	
15. Health Premiums Earned	1,466,414,344	43,680,990	487,935,552	0	(	0	8,585,808	137,094,821	789, 117, 173	
16. Property/Casualty Premiums Earned	0	0	0	0	(	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	1,326,242,882	56,474,292	412,692,549	0		00	7,399,067	116,449,635	733,227,339	
18 Amount Incurred for Provision of Health Care Services	1,310,165,881	56,397,844	407,301,290	0	(	0	6,405,141	116,035,559	724,026,047	



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION Humana Health Plan, Inc. 2. Louisville, KY

								(LOCATIO	N)	
AIC Group Code 0119 BUSIN	ESS IN THE STATE OF					DURING THE YE	AR 2016	NAIC Cor	mpany Code	95885
	1	Comprehensive (H	lospital & Medical) 3	4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Onlv	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:			555p	о пред по	· · · · · ·	2,				
1. Prior Year	54,273	0	394	0	0	0	0	53,879	0	
2. First Quarter	49,542	0	347	0	0	0	0	49 , 195	0	
3. Second Quarter	49,721	0	350	0	0	0	0	49,371	0	
4. Third Quarter	49,801	0	351	0	0	0	0	49,450	0	
5. Current Year	49,660	0	341	0	0	0	0	49,319	0	
6. Current Year Member Months	595,946	0	4,259	0	0	0	0	591,687	0	
otal Member Ambulatory Encounters for Year:										
7 Physician	902,380	0	2,880	0	0	0	0	899,500	0	
8. Non-Physician	554,612	0	1,250	0	0	0	0	553,362	0	
9. Total	1,456,992	0	4,130	0	0	0	0	1,452,862	0	
10. Hospital Patient Days Incurred	138,409	0	205	0	0	0	0	138,204	0	
11. Number of Inpatient Admissions	15,885	0	21	0	0	0	0	15,864	0	
12. Health Premiums Written (b)	499,908,459	0	2,005,732	0	0	0	0	497,902,727	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	499,911,265	0	2,008,538	0	0	0	0	497,902,727	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	430,485,856	0	1,454,089	0	0	0	(20,207)	429,051,974	0	
18 Amount Incurred for Provision of Health Care Services	428,567,065	0	1,412,919	0	0	0	(44,734)	427, 198, 880	0	



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION Humana Health Plan, Inc.

2. Louisville, KY

								(LOCATION	)	
IAIC Group Code 0119 BUSINE	ESS IN THE STATE OF					DURING THE YE		NAIC Com	pany Code	95885
	1	Comprehensive (H 2	ospital & Medical) 3	4	5	6	7	8	9	10
	Total	_ Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	4,301	0	0	0		0	0	4,301	0	
2. First Quarter	2,032	0	0	0		0	0	2,032	0	
3. Second Quarter	1,990	0	0	0		00	0	1,990	0	
4. Third Quarter	1,960	0	0	0		0	0	1,960	0	
5. Current Year	1,892	0	0	0		0 0	0	1,892	0	
6. Current Year Member Months	23,714	0	0	0		0 0	0	23,714	0	
Total Member Ambulatory Encounters for Year:										
7 Physician	31,747	0	0	0		00	0	31,747	0	
8. Non-Physician	19,610	0	0	0		0	0	19,610	0	
9. Total	51,357	0	0	0		0 0	0	51,357	0	
10. Hospital Patient Days Incurred	6,340	0	0	0		0 0	0	6,340	0	
11. Number of Inpatient Admissions	614	0	0	0		0 0	0	614	0	
12. Health Premiums Written (b)	15,654,386	0	0	0		0	0	15,654,386	0	
13. Life Premiums Direct	0	0	0	0		0 0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0		0	0	0	0	
15. Health Premiums Earned	15,654,386	0	0	0		0	0	15,654,386	0	
16. Property/Casualty Premiums Earned	0	0	0	0		0 0	0	0	0	
17. Amount Paid for Provision of Health Care Services	14,724,460	0	0	0		0	0	14,724,460	0	
18 Amount Incurred for Provision of Health Care Services	13,668,806	0	0	0		0 0	0	13,668,806	0	



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION Humana Health Plan, Inc. 2. Louisville, KY

								(LOCATION	1)	
IAIC Group Code 0119 BUSINESS	S IN THE STATE OF					DURING THE YE	AR 2016	NAIC Com	pany Code	95885
	1	Comprehensive (Ho	spital & Medical)	4	5	6	7	8	9	10
	Total	2 Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	44,417	0	1,085	0	(	0	0	43,332	0	
2. First Quarter	45,410	0	955	0	(	0	0	44,455	0	
3. Second Quarter	45,609	0	988	0	(	0	0	44,621	0	
4. Third Quarter	45,772	0	963	0	(	0	0	44,809	0	
5. Current Year	46,178	0	1,102	0	(	0	0	45,076	0	
6. Current Year Member Months	547,671	0	11,739	0	(	0	0	535,932	0	
Total Member Ambulatory Encounters for Year:										
7 Physician	873,560	0	3, 123	0	(	00	0	870,437	0	
8. Non-Physician	321,203	0	1,537	0	(	00	0	319,666	0	
9. Total	1,194,763	0	4,660	0	(	0	0	1,190,103	0	
10. Hospital Patient Days Incurred	82,115	0	350	0	(	0	0	81,765	0	
11. Number of Inpatient Admissions	10,832	0	39	0	(	0	0	10,793	0	
12. Health Premiums Written (b)	603,352,010	0	2,849,912	0	(	0	0	600,502,098	0	
13. Life Premiums Direct	0	0	0	0	(	0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0	(	0	0	0	0	
15. Health Premiums Earned	603,361,591	0	2,859,493	0	(	0	0	600,502,098	0	
16. Property/Casualty Premiums Earned	0	0	0	0	(	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	524,016,541	0	2,653,344	0	(	0	0	521,363,197	0	
18 Amount Incurred for Provision of Health Care Services	518,408,038	0	2,683,971	0	(	0	0	515,724,067	0	



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

Humana Health Plan, Inc. 2. Louisville, KY **REPORT FOR: 1. CORPORATION** (LOCATION)

								(LOCATION	l)	
IAIC Group Code 0119 BUSIN	ESS IN THE STATE OF					DURING THE YE		NAIC Com	pany Code	95885
	1	Comprehensive (H	ospital & Medical) 3	4	5	6	7	8	9	10
	Total	- Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	5,362	0	0	0		0	0	5,362	0	
2. First Quarter	6,270	0	0	0		0	0	6,270	0	
3. Second Quarter	6,402	0	0	0		00	0	6,402	0	
4. Third Quarter	6,575	0	0	0		0	0	6,575	0	
5. Current Year	6,609	0	0	0		0 0	0	6,609	0	
6. Current Year Member Months	76,944	0	0	0		0 0	0	76,944	0	
Total Member Ambulatory Encounters for Year:										
7 Physician	92,573	0	0	0		0	0	92,573	0	
8. Non-Physician	66,257	0	0	0		0	0	66,257	0	
9. Total	158,830	0	0	0		0 0	0	158,830	0	
10. Hospital Patient Days Incurred	13,244	0	0	0		0 0	0	13,244	0	
11. Number of Inpatient Admissions	1,371	0	0	0		0 0	0	1,371	0	
12. Health Premiums Written (b)	53,941,996	0	0	0		0	0	53,941,996	0	
13. Life Premiums Direct	0	0	0	0		0 0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0		0	0	0	0	
15. Health Premiums Earned	53,941,996	0	0	0		0	0	53,941,996	0	
16. Property/Casualty Premiums Earned	0	0	0	0		0 0	0	0	0	
17. Amount Paid for Provision of Health Care Services	44,313,082	0	0	0		0	0	44,313,082	0	
18 Amount Incurred for Provision of Health Care Services	45,019,024	0	0	0		0	0	45,019,024	0	

(a) For health business: number of persons insured under PPO managed care products ...626 and number of persons insured under indemnity only products ......

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ .......53,941,996



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION						2					
									(LOCATIO	N)	
NAIC Group Code	BUSINESS IN T	THE STATE OF	Ohio				DURING THE YE	AR 2016		mpany Code	
·		1		Hospital & Medical)	4	5	6	7	8	9	10
			2	3							
				_	Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
		Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:											
1. Prior Year											
First Quarter											
3. Second Quarter											
4. Third Quarter											
5. Current Year											
Current Year Member Months											
Total Member Ambulatory Encounters for	Vear										
7 Physician											
8. Non-Physician											
9. Total											
10. Hospital Patient Days Incurred											
11. Number of Inpatient Admissions											
12. Health Premiums Written (b)											
13. Life Premiums Direct											
14. Property/Casualty Premiums Written											
15. Health Premiums Earned											
16. Property/Casualty Premiums Earned											
17. Amount Paid for Provision of Health											
18 Amount Incurred for Provision of Hea	alth Care Services										



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION Humana Health Plan, Inc.

2. Louisville, KY

								(LOCATION	l)	
NAIC Group Code 0119 BUSIN	ESS IN THE STATE OF					DURING THE YE		NAIC Com	pany Code	95885
	1	Comprehensive (H 2	ospital & Medical) 3	4	5	6	7	8	9	10
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	51,416	0	0	0		.00	0	51,416	0	
2. First Quarter	51,184	0	0	0		.00	0	51,184	0	
3. Second Quarter	51,513	0	0	0		.00	0	51,513	0	
4. Third Quarter	51,889	0	0	0		.00	0	51,889	0	
5. Current Year	51,692	0	0	0		0 0	0	51,692	0	
6. Current Year Member Months	618,176	0	0	0		0 0	0	618,176	0	
Total Member Ambulatory Encounters for Year:										
7 Physician	1,046,838	0	0	0		.00	0	1,046,838	0	
8. Non-Physician	521,504	0	0	0		.0	0	521,504	0	
9. Total	1,568,342	0	0	0		0 0	0	1,568,342	0	
10. Hospital Patient Days Incurred	140,890	0	0	0		0 0	0	140,890	0	
11. Number of Inpatient Admissions	14,968	0	0	0		0 0	0	14,968	0	
12. Health Premiums Written (b)	517,676,087	0	0	0		.0 0.	0	517,676,087	0	
13. Life Premiums Direct	0	0	0	0		0 0	0	0	0	
14. Property/Casualty Premiums Written		0	0	0		.0	0	0	0	
15. Health Premiums Earned	517,676,087	0	0	0		.0	0	517,676,087	0	
16. Property/Casualty Premiums Earned	0	0	0	0		0 0	0	0	0	
17. Amount Paid for Provision of Health Care Services	437,925,733	0	0	0		.00	0	437,925,733	0	
18 Amount Incurred for Provision of Health Care Services	431,039,656	0	0	0		0 0		431,039,656	0	



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION Humana Health Plan, Inc.

2. Louisville, KY

								(LOCATION	1)	
AIC Group Code 0119 BUSINE	SS IN THE STATE OF					DURING THE YE		NAIC Com	pany Code	95885
	1	Comprehensive (Ho	spital & Medical) 3	4	5	6	7	8	9	10
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	7,964	0	7,662	0		0	302	0	0	
2. First Quarter		0	5,751	0		0	321	0	0	
3. Second Quarter	5,711	0	5,379	0		0	332	0	0	
4. Third Quarter	5,241	0	4,909	0		.0	332	0	0	
5. Current Year	4,571	0	4,222	0		0 0	349	0	0	
6. Current Year Member Months	66,642	0	62,680	0		0 0	3,962	0	0	
otal Member Ambulatory Encounters for Year:										
7 Physician	48,010	0	44,522	0		00	3,488	0	0	
8. Non-Physician		0	13,312	0		0	1,881	0	0	
9. Total	63,203	0	57,834	0		0 0	5,369	0	0	
10. Hospital Patient Days Incurred	1,906	0	1,881	0		0 0	25	0	0	
11. Number of Inpatient Admissions	270	0	261	0		0 0	9	0	0	
12. Health Premiums Written (b)	23,855,711	0	22,257,432	0		0	1,598,279	0	0	
13. Life Premiums Direct	0	0	0	0		0 0	0	0	0	
14. Property/Casualty Premiums Written		0	0	0		0	0	0	0	
15. Health Premiums Earned	23,856,098	0	22,257,819	0		0	1,598,279	0	0	
16. Property/Casualty Premiums Earned	0	0	0	0		0 0	0	0	0	
17. Amount Paid for Provision of Health Care Services	16,831,701	0	15,343,627	0		0	1,488,074	0	0	
18 Amount Incurred for Provision of Health Care Services	15,202,251	0	13,817,055	0		0 0	1,385,196	0	0	



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION Humana Health Plan, Inc. 2. Louisville, KY

								(LOCATIO	N)	
AIC Group Code 0119 BUSINE	SS IN THE STATE OF					DURING THE YE	AR 2016	NAIC Cor	mpany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year		0	0	0	0	0	0	0	0	
2. First Quarter	103,657	0	0	0	0	0	0	103,657	0	
3. Second Quarter	104,682	0	0	0	0	0	0	104,682	0	
4. Third Quarter	105,661	0	0	0	0	0	0	105,661	0	
5. Current Year	105,634	0	0	0	0	0	0	105,634	0	
6. Current Year Member Months	1,252,774	0	0	0	0	0	0	1,252,774	0	
Total Member Ambulatory Encounters for Year:										
7 Physician	1,690,323	0	0	0	0	0	0	1,690,323	0	
8. Non-Physician	985,344	0	0	0	0	0	0	985,344	0	
9. Total	2,675,667	0	0	0	0	0	0	2,675,667	0	
10. Hospital Patient Days Incurred	218,399	0	0	0	0	0	0	218,399	0	
11. Number of Inpatient Admissions	25,311	0	0	0	0	0	0	25,311	0	
12. Health Premiums Written (b)		0	0	0	0	0	0	1, 113, 032, 802	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	1,113,032,802	0	0	0	0	0	0	1,113,032,802	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	870,521,865	0	0	0	0	0	0	870,521,865	0	
18 Amount Incurred for Provision of Health Care Services	963.188.000	0	0	0	0	0	0	963.188.000	0	



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION

Humana Health Plan, Inc.

2. Louisville, KY

								(LOCATION	1)	
NAIC Group Code 0119 BUSINES	SS IN THE STATE OF					DURING THE YE	AR 2016	NAIC Com	pany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	57,766	0	0	0		0	0	45,567	12,199	
2. First Quarter	56,815	0	0	0		0	0	44,548	12,267	
3. Second Quarter	56,847	0	0	0		0	0	44,690	12,157	
4. Third Quarter	57,802	0	0	0	(	0	0	45,288	12,514	
5. Current Year	59,704	0	0	0	(	0 0	0	46,104	13,600	
6. Current Year Member Months	693,137	0	0	0	(	0	0	540,232	152,905	
Total Member Ambulatory Encounters for Year:										
7 Physician	1,268,298	0	0	0		0	0	952,883	315,415	
8. Non-Physician	1,080,353	0	0	0		0	0	652,407	427,946	
9. Total	2,348,651	0	0	0	(	0	0	1,605,290	743,361	
10. Hospital Patient Days Incurred	119,342	0	0	0	(	0 0	0	112,407	6,935	
11. Number of Inpatient Admissions	13,088	0	0	0	(	0	0	12,492	596	
12. Health Premiums Written (b)	665,799,278	0	0	0		0	0	536,427,541	129,371,737	
13. Life Premiums Direct	0	0	0	0	(	0 0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0		0	0	0	0	
15. Health Premiums Earned	665,799,278	0	0	0		0	0	536,427,541	129,371,737	
16. Property/Casualty Premiums Earned	0	0	0	0	(	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	577,999,051	0	0	0		0	0	454 , 584 , 030	123,415,021	
18 Amount Incurred for Provision of Health Care Services	578, 191, 502	0	0	0	(	0	0	454,502,696	123,688,806	



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION Humana Health Plan, Inc. 2. Louisville, KY

								(LOCATION	l)	
NAIC Group Code 0119 BUSINES	S IN THE STATE OF					DURING THE YE	AR 2016	NAIC Com	pany Code	95885
	1	Comprehensive (Ho		4	5	6	7	8	9	10
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	25,485	0	0	0		0	0	25,485	0	
2. First Quarter	24,077	0	0	0		0	0	24,077	0	
3. Second Quarter	24,149	0	0	0		00	0	24,149	0	
4. Third Quarter	24,288	0	0	0		00	0	24,288	0	
5. Current Year	24,261	0	0	0		0 0	0	24,261	0	
6. Current Year Member Months	289,882	0	0	0		0 0	0	289,882	0	
Total Member Ambulatory Encounters for Year:										
7 Physician	406,815	0	0	0	l	0	0	406,815	0	
8. Non-Physician	215,306	0	0	0		00	0	215,306	0	
9. Total	622,121	0	0	0		0 0	0	622,121	0	
10. Hospital Patient Days Incurred	53,864	0	0	0		0 0	0	53,864	0	
11. Number of Inpatient Admissions	5,533	0	0	0		0 0	0	5,533	0	
12. Health Premiums Written (b)	226,247,639	0	0	0		0	0	226,247,639	0	
13. Life Premiums Direct	0	0	0	0		0 0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0		0	0	0	0	
15. Health Premiums Earned	226,247,639	0	0	0		0	0	226,247,639	0	
16. Property/Casualty Premiums Earned	0	0	0	0		0 0	0	0	0	
17. Amount Paid for Provision of Health Care Services	184,271,678	0	0	0		0	0	184,271,678	0	
18 Amount Incurred for Provision of Health Care Services	191,124,287	0	0	0		0	0	191, 124, 287	0	



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION						2					
									(LOCATIO	N)	
NAIC Group Code	BUSINESS IN	N THE STATE OF	West Virginia				DURING THE YE	AR 2016	NAIC Co	mpany Code	
		1	Comprehensive (Ho		4	5	6	7	8	9	10
			2	3							
		Total	to althought and	0	Medicare	Vision	Dental	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
		rotai	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:											
1. Prior Year											
First Quarter											
3. Second Quarter											
4. Third Quarter											
5. Current Year											
Current Year Member Months											
Total Member Ambulatory Encounters fo	or Year:										
7 Physician			ľ								
8. Non-Physician											
9. Total											
10. Hospital Patient Days Incurred											
11. Number of Inpatient Admissions											
12. Health Premiums Written (b)											
13. Life Premiums Direct											
14. Property/Casualty Premiums Writte	en										
15. Health Premiums Earned							-				
16. Property/Casualty Premiums Earne	ed										
17. Amount Paid for Provision of Healt	h Care Services										
18 Amount Incurred for Provision of He	ealth Care Services										

<sup>(</sup>a) For health business: number of persons insured under PPO managed care products and number of persons insured under indemnity only products (b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION Humana Health Plan, Inc. 2. Louisville, KY

								(LOCATIO	N)	
NAIC Group Code 0119 BUSINE	SS IN THE STATE OF	Grand Total				DURING THE YE	AR 2016	NAIC Cor	mpany Code	95885
	1	Comprehensive (H	ospital & Medical)	4	5	6	7	8	9	10
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										l
1. Prior Year		25,897	183,999	0	0	0	20,834	480,688	150,045	<b> </b>
2. First Quarter	951,840	32,845	178 , 172	0	0	0	17,600	573,981	149,242	<u> </u>
3. Second Quarter	958,695	29,495	176,046	0	0	0	17,296	579,223	156,635	<u> </u>
4. Third Quarter	963,009	27,669	174, 197	0	0	0	17, 109	584,960	159,074	
5. Current Year	968,163	24,720	173,063	0	0	0	16,920	588,121	165,339	
6. Current Year Member Months	11,376,388	344,052	2,101,579	0	0	0	203,285	6,955,744	1,771,728	I
Total Member Ambulatory Encounters for Year:										I
7 Physician	15,534,780	219,473	1,250,380	0	0	0	199,832	10,611,659	3,253,436	<b></b>
8. Non-Physician	8,448,064	92,194	466,548	0	0	0	82,456	5,689,378	2,117,488	·
9. Total	23,982,844	311,667	1,716,928	0	0	0	282,288	16,301,037	5,370,924	
10. Hospital Patient Days Incurred	1,614,686	10,512	47,561	0	0	0	7,355	1,358,999	190,259	I
11. Number of Inpatient Admissions	204,509	1,882	8,200	0	0	0	1,080	154,218	39,129	I
12. Health Premiums Written (b)		145,733,919	742,260,204	0	0	(13)	123,442,687	5,990,444,224	1,074,301,340	ļ
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	I
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	<u> </u>
15. Health Premiums Earned	8,069,646,272	128,377,952	742,081,578	0	0	(13)	123,442,687	5,992,337,858	1,083,406,210	ļ
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	<u> </u>
Amount Paid for Provision of Health Care Services	6,894,082,662	148,250,804	613,945,742	0	0	785	107,623,150	5,014,990,213	1,009,271,968	ļ
18 Amount Incurred for Provision of Health Care Services	6,970,701,797	152,852,974	607,589,562	0	0	622	98,380,587	5,107,684,843	1,004,193,209	I

# **SCHEDULE S - PART 1 - SECTION 2**

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12
NAIC Company Code	ID	Effective		Domiciliary Jurisdiction	Type of Reinsurance		Unearned	Reserve Liability Other Than for Unearned	Reinsurance Payable on Paid and	Modified Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Premiums	Premiums	Premiums	Unpaid Losses	Reserve	Under Coinsurance
									†		
	<del>-</del>										
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									<del> </del> <del>-</del>		
[											
9999999 - To	otals						·				·

# **SCHEDULE S - PART 2**

	Reins	urance Reco	verable on Paid and Unpaid Losses Listed by Reinsuring Compar		ember 31, Current Ye	
1 NAIC	2	3	4	5	6	7
Company	ID	Effective		Domiciliary		
Code	Number		Name of Company	Jurisdiction	Paid Losses	Unpaid Losses
0399999. T	otal Life and	Annuity - U.S.	Affiliates		0	0
0699999. T	otal Life and	Annuity - Non-	U.S. Affiliates		0	0
0799999. T	otal Life and	Annuity - Affilia	ites		0	0
1099999. T	otal Life and	Annuity - Non-	Affiliates		0	0
	otal Life and				0	0
1499999. T	otal Accident	and Health - L	J.S. Affiliates		0	0
			Ion-U.S. Affiliates		0	0
		and Health - A			0	0
00000	00-0000000	11/20/2012	CARESOURCE REINSURANCE LLC	MT	0	75,549,723
88340	59-2859797	10/01/2014	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	622,795	0
10357	52-1952955 .	10/01/2014	RENAISSANCE REINSURANCE U.S. INC.	MD	622,796	0
00000	AA-9990032 .	01/01/2014	US DEPARTMENT OF HEALTH AND HUMAN SERVICES	DC	9,414,494	830,963
1999999. A	Accident and I	lealth - U.S. N	on-Affiliates		10,660,085	76,380,686
		and Health - N			10.660.085	76,380,686
	otal Accident				10,660,085	76,380,686
			0899999, 1499999 and 1999999)		10,660,085	76,380,686
			999, 0999999, 1799999 and 2099999)		0	0
2.00000.	1	. (54 5. 5555				
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	J		J	l	L	

# **SCHEDULE S - PART 3 - SECTION 2**

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

	0		neilisui 1		1		isted by Reinsuring C		1		D-11-4	10	4.4
'	2	3	4	5 Domi	6	7	8	9	10	Outstanding 9	Surplus Reliet 12	13	14
NAIC				Domi- ciliary	Tunnant	Time of		Unearned	Reserve Credit Taken Other	11	12	Modified	Funds Withheld
Company	ID	Effective		Juris-	Type of Reinsurance	Type of Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
			uthorized U.S. Affiliates	diction	Ceded	Ceded	Premiums 0	(======================================	rieilliullis	Current rear		neserve	Comsurance
			uthorized 0.5. Affiliates uthorized Non-U.S. Affiliates				0	0	0	0	Ū	0	0
			uthorized Affiliates				0	0	0	0	0	0	0
37273			TAXIS INSURANCE COMPANY	l II	SSL/A/I	CMM	949, 137	0	0	0	0	0	0
00000			US DEPARTMENT OF HEALTH AND HUMAN SERVICES	DC	SSL/A/I SSL/A/I	CMM		u	ν Λ	U	<u>.</u> 0	0	
16535			ZURICH AMERICAN INSURANCE COMPANY			CMM	1.626	o	ļ	<u>.</u> 0	o	o	
16535			ZURICH AMERICAN INSURANCE COMPANY			MR	23,135	n	0	Λ	n	n	Λ
			zed U.S. Non-Affiliates	101		INI C	1,590,434	0	0	0	0	0	0
			uthorized Non-Affiliates				1,590,434	0	0	0	0	0	0
	Total General						1,590,434	0	0	0	0	0	0
			nauthorized U.S. Affiliates				1,050,404	0	0	0	0	0	0
			nauthorized O.S. Affiliates				0	0	0	0	0	0	0
			nauthorized Affiliates				0	0	0	0	0	0	0
			CARESOURCE REINSURANCE LLC	MT	QA/A/I	MC	789.117.173	0	0	0	0	0	68.928.968
			orized U.S. Non-Affiliates	MI	I /n /n/	IWO	789.117.173	 ۸	0	0		0	68.928.968
			nauthorized Non-Affiliates				789,117,173	0	0	0	0	0	68.928.968
	Total General						789,117,173	0	0	0	0	0	68.928.968
			ertified U.S. Affiliates				109,111,113	0	0	0	_	0	00,920,900
			ertified U.S. Affiliates				0	0	0	0		0	0
			ertified Affiliates				0	0	0	0	0	0	0
							0	0	0	0	•	0	0
	Total General		tertified Non-Affiliates				0	0	0	0	_	0	0
							700 707 007	0	•	0		· ·	00,000,000
			thorized, Unauthorized and Certified				790,707,607	0	0	0	•	0	68,928,968
			Authorized U.S. Affiliates				0	0	•	0		· ·	0
			Authorized Non-U.S. Affiliates				0	0	0	0	•	0	0
			Authorized Affiliates				0	0	<u> </u>	·	· ·	<u> </u>	0
			Authorized Non-Affiliates				0	0	0	0	•	0	0
	Total Separat						0	0	<u> </u>	0	· ·	0	0
			Unauthorized U.S. Affiliates				0	0	•	0	_	0	0
			Unauthorized Non-U.S. Affiliates				0	0	0	0		0	0
			Unauthorized Affiliates				0	0	V	0		0	0
			Unauthorized Non-Affiliates				0	0	•	0	_		0
	Total Separat						0	0		0			0
			Certified U.S. Affiliates				0	0	U	0	•	0	0
			Certified Non-U.S. Affiliates				0	0		0	_		0
			Certified Affiliates				0	0	0	0	· ·		0
			Certified Non-Affiliates				0	0	•	0	•	0	0
	Total Separat						0	0	0	0	0	0	0
			Authorized, Unauthorized and Certified				0	0	0	0	0	0	0
6999999.		um ot 039999	99, 0899999, 1499999, 1999999, 2599999, 3099999, 37	99999, 4299999, 489	9999, 5399999	, 5999999 and	700 707 007			_	_		00 000 000
700005	6499999)						790,707,607	0	0	0	0	0	68,928,968
7099999.		`	699999, 0999999, 1799999, 2099999, 2899999, 319999	9, 4099999, 4399999	9, 5199999, 549	19999, 6299999	_	_	_	_	_	_	_
	and 6599999	<del>)</del> )					0	0	0	0	0	0	0
9999999 -	l otals						790,707,607	0	0	0	0	0	68,928,968

# **SCHEDULE S - PART 4**

Reinsurance Ceded to Unauthorized Companies

1	2	3	4	5	6	7	8	9	. 10	11	_12	13	14	15
					D				Issuing or		Funds			Sum of Cols.
					Paid and				Confirming		Deposited by			9+11+12+13
NAIC				_	Unpaid Losses				Bank	_	and Withheld		Miscellaneous	+14 but not in
Company	ID	Effective		Reserve	Recoverable		Total	Letters of	Reference	Trust	from		Balances	Excess of
Code	Number	Date	Name of Reinsurer	Credit Taken	(Debit)	Other Debits	(Cols.5+6+7)	Credit	Number (a)	Agreements	Reinsurers	Other	(Credit)	Col. 8
0399999.	Total Gener	al Account - I	Life and Annuity U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
0699999.	Fotal Gener	al Account - I	Life and Annuity Non-U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
0799999.	Γotal Gener	al Account - I	Life and Annuity Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
1099999.	Total Gener	al Account - I	Life and Annuity Non-Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
1199999.	Total Gener	al Account Li	e and Annuity	0	0	0	0	0	XXX	0	0	0	0	0
1499999.	Total Gener	al Account - A	Accident and Health U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
1799999.	Total Gener	al Account - A	Accident and Health Non-U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
1899999.	Fotal Gener	al Account - A	Accident and Health Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
00000	00-0000000	11/20/2012	CARESOURCE REINSURANCE LLC	0	75,549,723	0	75,549,723	0		0	68,928,968	0	5,719,735	74,648,703
1999999. (	General Acc	count - Accide	ent and Health U.S. Non-Affiliates	0	75,549,723	0	75,549,723	0	XXX	0	68,928,968	0	5,719,735	74,648,703
2199999.	Total Gener	al Account - A	Accident and Health Non-Affiliates	0	75,549,723	0	75,549,723	0	XXX	0	68,928,968	0	5,719,735	74,648,703
2299999.	Γotal Gener	al Account A	cident and Health	0	75,549,723	0	75,549,723	0	XXX	0	68,928,968	0	5,719,735	74,648,703
2399999.	Γotal Gener	al Account		0	75,549,723	0	75,549,723	0	XXX	0	68,928,968	0	5,719,735	74,648,703
2699999.	Fotal Separ	ate Accounts	- U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
2999999.	Fotal Separ	ate Accounts	- Non-U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
3099999.	Total Separ	ate Accounts	- Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
3399999.	Total Separ	ate Accounts	- Non-Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
3499999.	Total Separ	ate Accounts		0	0	0	0	0	XXX	0	0	0	0	0
3599999.	Γotal U.S. (	Sum of 03999	99, 0899999, 1499999, 1999999, 2699999 and 3199999)	0	75,549,723	0	75,549,723	0	XXX	0	68,928,968	0	5,719,735	74,648,703
3699999.	Γotal Non-U	.S. (Sum of 0	699999, 0999999, 1799999, 2099999, 2999999 and 3299999)	0	0	0	0	0	XXX	0	0	0	0	0
9999999	- Totals		·	0	75,549,723	0	75,549,723	0	XXX	0	68,928,968	0	5,719,735	74,648,703

(a)	Issuing or Confirming Bank Reference	Letters of Credit	American Bankers Association	RIARIE Letters of	f
Į.	Number	Code	(ABA) Routing Number	Issuin r C i ir Ig k Name Credit Amor	unt

# Schedule S - Part 5 NONE

Schedule S - Part 5 - Bank Footnote **NONE** 

# SCHEDULE S - PART 6

	Five Year E	Exhibit of Reinsuran	ce Ceded Business			
		1 2016	2 2015	3 2014	4 2013	5 2012
	A. OPERATIONS ITEMS			-		-
1.	Premiums	1,567	2,429	2,582	1 , 183	981
2.	Title XVIII - Medicare	23	(7)	126	109	0
3.	Title XIX - Medicaid	789,117	760,709	467,360	86,605	0
4.	Commissions and reinsurance expense allowance	67,608	66,255	39,822	0	0
5.	Total hospital and medical expenses	733,418	634,817	440,637	81,908	0
	B. BALANCE SHEET ITEMS					
6.	Premiums receivable	5,720	4,658	9,000	0	0
7.	Claims payable	76,381	87,085	83,400	11,912	0
8.	Reinsurance recoverable on paid losses	10,660	19,105	19,228	0	0
9.	Experience rating refunds due or unpaid	0	0	489	0	0
10.	Commissions and reinsurance expense allowances due	0	0	0	0	0
11.	Unauthorized reinsurance offset	68,929	121,922	106,400	10,875	0
12.	Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
13.	Funds deposited by and withheld from (F)	68,929	121,922	106,400	10,875	0
14.	Letters of credit (L)	0	0	0	0	0
15.	Trust agreements (T)	0	0	0	0	0
16.	Other (O)	0	0	489	1,619	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
17.	Multiple Beneficiary Trust	0	0	0	0	0
18.	Funds deposited by and withheld from (F)	0	0	0	0	0
19.	Letters of credit (L)	0	0	0	0	0
20.	Trust agreements (T)	0	0	0	0	0
21.	Other (O)	0	0	0	0	0

## **SCHEDULE S - PART 7**

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	1,238,440,376	0	1,238,440,376
2.	Accident and health premiums due and unpaid (Line 15)	220,377,592	5,719,735	226,097,327
3.	Amounts recoverable from reinsurers (Line 16.1)	10,660,085	(10,660,085)	0
4.	Net credit for ceded reinsurance	xxx	10,874,946	10,874,946
5.	All other admitted assets (Balance)	209, 139, 859	(464)	209,139,395
6.	Total assets (Line 28)	1,678,617,912	5,934,131	1,684,552,043
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
7.	Claims unpaid (Line 1)	588,645,379	76,380,686	665,026,065
8.	Accrued medical incentive pool and bonus payments (Line 2)	3,773,719	0	3,773,719
9.	Premiums received in advance (Line 8)	23,309,853	0	23,309,853
10.	Funds held under reinsurance treaties with authorized and unauthorized reinsurers (Line 19 first inset amount plus second inset amount)		(68,928,968)	0
11.	Reinsurance in unauthorized companies (Line 20 minus inset amount)	901,020	(901,020)	0
12.	Reinsurance with Certified Reinsurers (Line 20 inset amount)	0	0	0
13.	Funds held under reinsurance treaties with Certified Reinsurers (Line 19 third inset amount)	0	0	0
14.	All other liabilities (Balance)		(616,567)	125,711,131
15.	Total liabilities (Line 24)	811,886,637	5,934,131	817,820,769
16.	Total capital and surplus (Line 33)	866,731,275	XXX	866,731,275
17.	Total liabilities, capital and surplus (Line 34)	1,678,617,912	5,934,131	1,684,552,044
	NET CREDIT FOR CEDED REINSURANCE			
18.	Claims unpaid	76,380,686		
19.	Accrued medical incentive pool	0		
20.	Premiums received in advance	0		
21.	Reinsurance recoverable on paid losses	10,660,085		
22.	Other ceded reinsurance recoverables			
23.	Total ceded reinsurance recoverables	. 87,041,235		
24.	Premiums receivable	5,719,735		
25.	Funds held under reinsurance treaties with authorized and unauthorized reinsurers	68,928,968		
26.	Unauthorized reinsurance	901,020		
27.	Reinsurance with Certified Reinsurers			
28.	Funds held under reinsurance treaties with Certified Reinsurers			
29.	Other ceded reinsurance payables/offsets			
30.	Total ceded reinsurance payables/offsets			
31.	Total net credit for ceded reinsurance	10,874,946		

### SCHEDULE T PREMIUMS AND OTHER CONSIDERATIONS

**Allocated by States and Territories Direct Business Only** 2 8 9 Federal Employees Health Life & Annuity Accident & Benefits Premiums & Property/ Total Medicaid Active Health Medicare Plan Other Casualty Columns 2 Deposit-Type Premiums Premiums States, etc Statu Title XVIII Premiums Through ' Alabama (13) .221,272,163 0 .221,272,150 ΑL 2. Alaska 0 0 AK N 0 0 0 0 0 470,062,978 372,816,372 3. Arizona ΑZ .83,650,216 13,596,390 0 0 .0 0 4. Arkansas 319,941,463 0 .319,941,463 0 AR 0 0 0 5. California CA N 0 0 0 0 0 0 0 Colorado 129.956.891 173.321.770 306.122.037 6. 2.843.376 CO 0 0 0 0 Connecticut 0 0 СТ 8. Delaware DE N n 0 n n 0 n n n District of Columbia. 9. DC N 0 0 0 0 0 0 0 0 10. .0 0 0 Q 0 .0 0 0 FL 11. Georgia 0 0 0 0 GΑ 0 0 0 12. Hawaii ΗΙ N 0 0 0 0 0 0 0 0 13. Idaho .32,784,546 .32,784,546 0 ٥. ID .0 .0 ٥. 0 Illinois 14. .79,764,317 684,498,211 164,562,887 .70,936,404 0 999,761,819 IL 15 Indiana IN 20,520,379 272,832,822 0 0 0 0 293,353,201 0 16. lowa. IΑ N 0 0 0 0 0 0 0 0 17. .6,582,228 214,496,780 25,882,430 0 0 246,961,438 0 KS 0 18. Kentucky 540,407,016 137,094,821 780,366,716 .8,585,808 0 0 ,466,454,361 0 19. Louisiana LA N n n 0 0 0 0 n 0 20. Maine 0 0 ME .0 .0 .0 .0 .0 0 21. Maryland 0 0 MD 0 0 22 Massachusetts MA N 0 0 0 0 ٥ ٥ ٥ n 23. Michigan MI N .0 0 0 0 0 0 0 0 24 MN 0 0 0 0 0 0 0 0 25 Mississippi 0 O 0 MS 0 0 26. Missouri MO 2.005.732 497.902.727 0 0 0 0 499.908.459 0 27. Montana 0 0 N. 0 0 0 MT .0 .0 0 15,654,386 15,654,386 28 Nebraska 0 0 NE 29 Nevada NV 2.849.912 .600,502,098 0 0 ٥ ٥ .603,352,010 ٥ New Hampshire 30. NH N 0 .0 0 0 0 0 0 0 31. New Jersey 0 0 0 .0 0 NJ .0 0 N .0 32 New Mexico .53,941,996 0 Q 0 .53,941,996 0 NM 0 33. New York NV N n 0 0 n 0 0 0 0 North Carolina 34. NC .0 0 0 0 .0 .0 0 0 35 North Dakota ND 0 0 0 0 36 Ohio ОН 0 0 n n ٥ ٥ ٥ n 37. Oklahoma OK N 0 0 0 0 0 0 0 0 38. Oregon OR .0 0 0 Q .0 .0 0 0 N. 39. Pennsylvania 0 0 0 n n n n n 40. Rhode Island RI N 0 0 0 0 0 0 0 0 .517,676,087 41. South Carolina .517.676.087 0 0 SC .0 0 0 0 42. South Dakota SD 43 Tennessee ΤN 22.257.432 Λ 0 1.598.279 n n 23 855 711 Λ 44. 1.113.032.802 Texas ΤX 0 0 0 0 0 1,113,032,802 0 45. Utah 0 0 0 0 UT N .0 0 .0 46 Vermont VΤ 0 0 0 0 0 0 0 0 47. Virginia ۷A 0 536 427 541 129 371 737 0 0 0 665 799 278 0 48. Washington 226.247.639 WA 226.247.639 0 0 .0 0 0 0 49 West Virginia 0 0 w٧ 0 0 0 50. Wisconsin WI 0 0 0 0 0 n n 0 N Wyoming 51. WY N 0 0 0 0 0 0 0 0 52 American Samoa 0 0 0 0 0 0 0 0 AS Ν. 53. Guam .0 0 0 0 0 0 0 GU 0 54. Puerto Rico PR N 0 0 0 0 0 0 0 0 55. U.S. Virgin Islands 0 0 VI 0 0 0 0 0 N 0 Northern Mariana 56. MP Islands 57 Canada CAN 0 0 0 0 0 0 0 0 N 58. Aggregate other ОТ XXX 0 0 0 0 0 0 0 59. 887.994.110 5.990.444.224 1.074.301.340 123.442.687 8.076.182.361 Subtotal XXX 0 0 0 Reporting entity contributions for Employee 60. Benefit Plans XXX 0 0 Total (Direct Business) 887,994,110 61 5,990,444,224 1,074,301,340 123,442,687 8,076,182,361 20 0 0 0 DETAILS OF WRITE-INS 58001 XXX 58002. XXX 58003 XXX Summary of remaining 58998. write-ins for Line 58 from .0 \_0 0 0 0 0 0 XXX overflow page Totals (Lines 58001 through 58003 plus 58998)(Line 58

0

0

0

0

0

0

The Company allocates group premiums to the situs of the contract and individual premiums based on residence (a) Insert the number of L responses except for Canada and Other Alien.

0

XXX

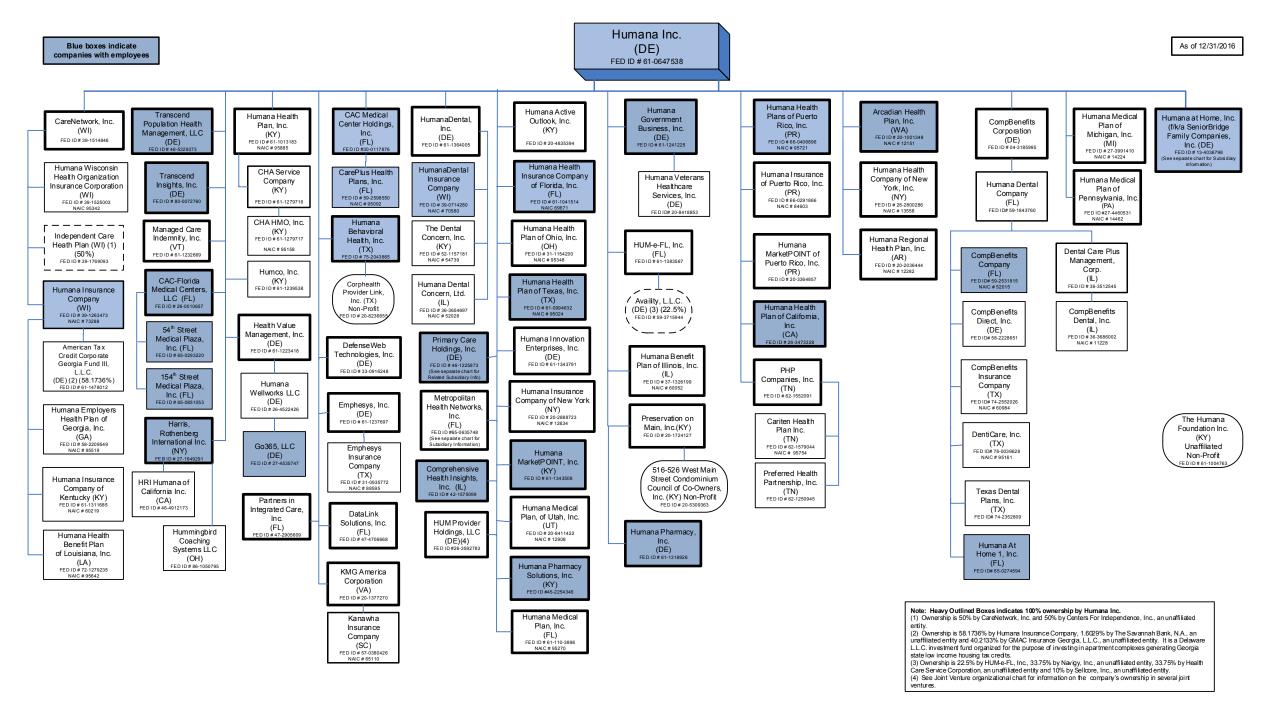
<sup>(</sup>L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eliqible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

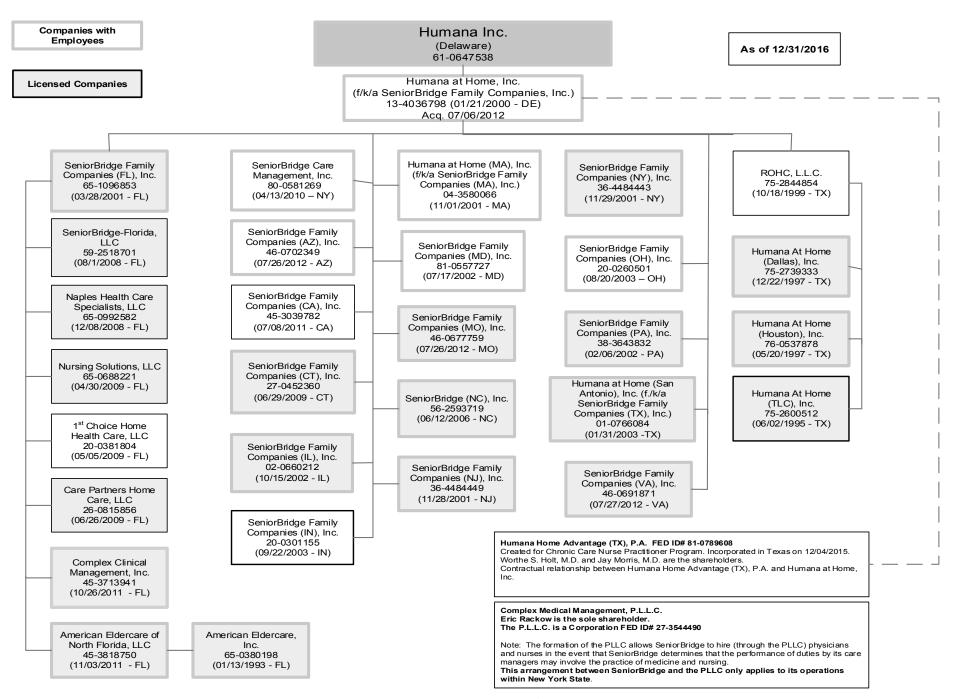
Explanation of basis of allocation by states, premiums by state, etc.

### **SCHEDULE T - PART 2**

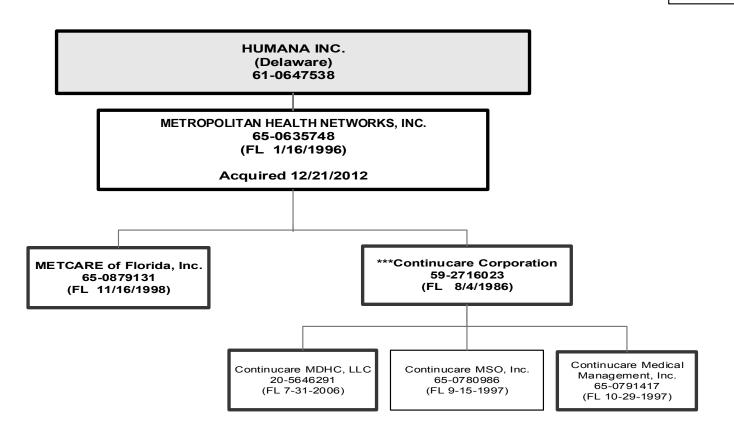
### **INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN**

Allocated by States and Territories Direct Business Only 5 2 3 6 Disability Income Long-Term Care Annuities Life (Group and Individual) (Group and Individual) (Group and Individual) (Group and Deposit-Type States, Etc. Individual) Contracts Totals 1. Alabama ..... Alaska .... ... AZ 3. 4. ..... AR 5. California ..... CA 6 Colorado CO 7. Connecticut CT 8. \_\_\_\_\_ DE Delaware ..... 9. 10. Florida ..... FL 11. Georgia ...... GA 12. ..... HI 13. .....ID 14. .....IL Indiana ..... .....IN 15 16. lowa .....IA ..... KS 17. Kansas ... 18. Kentucky ..... ..... KY 19. Louisiana ..... .....LA 20. Maine ..... ..... ME 21. ..... MD Maryland .... 22. Massachusetts ..... ..... MA 23. Michigan ... ..... MI 24. Minnesota... ..... MN 25. Mississippi ...... MS 26. Missouri ..... ..... MO ..... MT 27. Montana ..... 28. Nebraska ..... 29. Nevada ..... 30. New Hampshire ..... 31. New Jersey ...... 32. New Mexico ..... 33. New York ..... 34. North Carolina ..... .... ND 35. North Dakota ..... .....OH 36. Ohio ..... 37. Oklahoma ...... OK 38. Oregon ..... 39. Pennsylvania ..... ..... PA 40. Rhode Island ... ..... RI 41. South Carolina ..... \_\_\_\_\_ SC 42. South Dakota ..... ..... SD 43 Tennessee ...... TN 44 Texas TX Utah ...... UT 45. Vermont ...... VT 46. 47. Virginia ...... VA 48. Washington ...... WA 49. West Virginia ..... WV 50. Wisconsin ..... WI 51. Wyoming ...... ..... WY 52. American Samoa ...... AS 53 Guam ..... GU ..... PR 54. Puerto Rico 55. U.S. Virgin Islands \_\_\_\_\_ VI 56. Northern Mariana Islands ..... MP 57. Canada ...... CAN 58. Aggregate Other Alien ...... OT 59. Total





As of 12-31-2016



# Employees Premier Sleep Services, LLC (a North Carolina entity) has been merged into its parent Seredor Corporation (a Floridal entity) effective 08.31.2016. \*\*\* Continucare Managed Care, Inc., CNU Blue 2, LLC and Seredor Corporation (all Florida entities) have been merged into their parent Continucare Corporation (a Florida entity) effective 09.30.2016.

# SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

					mı ı	A - DL I AI	L OI INSURANC	<i>,</i> – .	IOLL	HING COMPAINT	SISILIVI				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If			1
											of Control	Control			<b>i</b>
											(Ownership,	is		ls an	<b>i</b>
						Name of Securities			Deletion		Board,	-		SCA	<b>i</b>
									Relation-			Owner-			<b>i</b>
						Exchange		Domi-	ship		Management,	ship		Filing	<b>i</b>
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	<b>i</b>
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
0119	Humana Inc.	00000	65-0851053				154th Street Medical Plaza, Inc.	FL	NI A	CAC-Florida Medical Centers, LLC	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	20-0381804				1st Choice Home Health Care, LLC	FL	NI A	SeniorBridge Family Companies (FL), Inc	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	20-5309363				515-526 W MainSt Condo Council of Co-Owners .	KY	NI A	Preservation on Main, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	65-0293220				54th Street Medical Plaza, Inc.	FL	NI A	CAC-Florida Medical Centers, LLC	Ownership	100.000	Humana Inc		0
0119	Humana Inc.	00000	45-3818750				American Eldercare of North Florida, LLC	FL	NI A	SeniorBridge Family Companies (FL), Inc	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	65-0380198				American Eldercare, Inc.	FL	NI A	SeniorBridge Family Companies (FL), Inc	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	12151	20-1001348				Arcadian Health Plan, Inc.	WA	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	59-3715944				Availity, L.L.C.	DE	OTH	See Footnote 1	Board of Directors	0.000	Humana Inc.		1
0119	Humana Inc.	00000	30-0117876				CAC Medical Center Holdings, Inc.	FL	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	26-0010657				CAC-Florida Medical Centers, LLC	FL	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	26-0815856				Care Partners Home Care, LLC	FL	NI A	SeniorBridge Family Companies (FL), Inc	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	39-1514846				CareNetwork, Inc.	WI	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	95092	59-2598550				CarePlus Health Plans, Inc.	FL	IA	CAC Medical Center Holdings, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	95754	62-1579044				Cariten Health Plan Inc.	TN	IA	PHP Companies, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	95158	61-1279717				CHA HMO, Inc.	KY	DS	CHA Service Company	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000 52015	61-1279716				CHA Service Company	KY	DS	Humana Health Plan, Inc.	Ownership	100.000	Humana Inc.		0
0119 0119	Humana Inc.	00000	59-2531815 04-3185995				CompBenefits Company	FL DE	NIA	Humana Dental Company	Ownership	100.000	Humana Inc.		Q
	Humana Inc.	11228	36-3686002				CompBenefits Corporation					100.000			0
0119 0119	Humana Inc.	00000	58-2228851				CompBenefits Dental, Inc.	IL DE	IA NIA	Dental Care Plus Management Corporation	Ownership	100.000	Humana Inc. Humana Inc.		0 0
0119	Humana Inc.	60984	74-2552026			***************************************	CompBenefits Insurance Company	TX	NIA	Humana Dental Company	Ownership	100.000	Humana Inc.		D
0119	Humana Inc.	00000	45-3713941				Complex Clinical Management, Inc.	FL	NIA	SeniorBridge Family Companies (FL), Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	42-1575099				Comprehensive Health Insights, Inc.	IL	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	59-2716023				Continucare Corporation	FL	NIA	Metropolitan Health Networks, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	20-5646291				Continucare MDHC. LLC	FL	NIA	Continucare Corporation	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	65-0791417				Continucare Medical Management, Inc.	FL	NIA	Continucare Corporation	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	65-0780986				Continucare MSO. Inc.	FL	NIA	Continucare Corporation	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	20-8236655				Corphealth Provider Link, Inc.	TX	NIA	Corphealth, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	75-2043865				Humana Behavioral Health, Inc.	TX	NIA	Humana Inc.	Ownership.	100.000	Humana Inc.		0
0119	Humana Inc.	00000	33-0916248				DefenseWeb Technologies, Inc.	DE	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	36-3512545				Dental Care Plus Management Corp.	IL	NIA	Humana Dental Company	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	95161	76-0039628				DentiCare, Inc.	TX	IA	Humana Dental Company	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	88595	31-0935772				Emphesys Insurance Company	TX	IA	Emphesys. Inc.	Ownership.	100.000	Humana Inc.		0
0119	Humana Inc.	00000	61-1237697				Emphesys. Inc.	DE	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	27-1649291				Harris, Rothenberg International Inc.	NY	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	61-1223418				Health Value Management, Inc.	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	46-4912173				HRI Humana of California Inc.	CA	NI A	Harris, Rothenberg International Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	26-3592783				HUM Provider Holdings, LLC	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	20-4835394				Humana Active Outlook, Inc.	KY	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	75-2739333				Humana At Home (Dallas), Inc.	TX	NI A	ROHC, L.L.C.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	76-0537878				Humana At Home (Houston), Inc.	TX	NI A	ROHC, L.L.C.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	04-3580066				Humana at Home (MA), Inc.	MA	NI A	Humana at Home, Inc	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	65-0274594				Humana At Home 1, Inc.	FL	NI A	Humana Dental Company	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	13-4036798				Humana at Home, Inc.	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc		0
0119	Humana Inc.	60052	37-1326199				Humana Benefit Plan of Illinois, Inc.	IL	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	59-1843760				Humana Dental Company	FL	NI A	CompBenefits Corporation	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	52028	36-3654697				Humana Dental Concern, Ltd.	IL	IA	HumanaDental, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	95519	58-2209549				Humana Employers Health Plan of GA. Inc	GA	IA	Humana Insurance Company	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	61-1241225				Humana Government Business, Inc.	DE	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	95642 13558	72-1279235				Humana Health Benefit Plan of LA, Inc.	LA	IA	Humana Insurance Company	Ownership	100.000	Humana Inc.		Q
0119	Humana Inc.		26-2800286				Humana Health Company of New York, Inc.	NY	IA	Humana Inc.	Ownership		Humana Inc.		0
0119	Humana Inc.	69671	61-1041514				Humana Health Ins. Co. of Florida, Inc.	FL		Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		26-3473328				Humana Health Plan of California, Inc.	CA			Ownership		Humana Inc.		0
0119	Humana Inc.	95348	31-1154200				Humana Health Plan of Ohio, Inc.	H0	IA	Humana Inc.	Ownership	100.000	Humana Inc.		V

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	_12	13	14	15	16
											Type	lf			
											of Control	Control		1	
						N (0 "			D 1 11		(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
		NIAIO				Exchange	N. C	Domi-	ship		Management,	ship		Filing	
		NAIC	ID.			if Publicly Traded	Names of	ciliary	to	D: 11 O 1 11 11	Attorney-in-Fact,	Provide	1.1111	Re-	,
Group		Company	, ID	Federal	0117	(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	_
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	
	ana Inc.	95024	61-0994632				Humana Health Plan of Texas, Inc.	TX	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.	95721	61-1013183				Humana Health Plan, Inc Humana Health Plans of Puerto Rico, Inc	KY PR	RE	Humana Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc. ana Inc.	00000	61-0647538			NYSE	Humana Inc.	DE	UDP	Humana Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.	00000	61-1343791			INIOE	Humana Innovation Enterprises, Inc.	DE	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.	73288	39-1263473				Humana Insurance Company	WI	IA	CareNetwork, Inc.	Ownership	100.000	Humana Inc		0
	ana Inc.	60219	61-1311685				Humana Insurance Company of Kentucky	KY	IA	Humana Insurance Company	Ownership	100.000	Humana Inc.		0
0119 Huma	ana Inc.	12634	20-2888723				Humana Insurance Company of New York	NY	IA	Humana Inc.	Ownership.	100.000	Humana Inc.		0
	ana Inc.	84603	66-0291866				Humana Insurance of Puerto Rico, Inc.	PR	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119 Huma	ana Inc.	00000	20-3364857				Humana MarketPOINT of Puerto Rico, Inc	PR	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.	00000	61-1343508				Humana MarketPOINT, Inc.	KY	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc	14224	27-3991410				Humana Medical Plan of Michigan, Inc	MI	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc	14462	27-4660531				Humana Medical Plan of Pennsylvania, Inc	PA		Humana Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc	12908	20-8411422				Humana Medical Plan of Utah, Inc.	UT	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.	95270	61-1103898	-			Humana Medical Plan, Inc.	FL	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.		45-2254346				Humana Pharmacy Solutions, Inc.	KY	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc	00000	61-1316926				Humana Pharmacy, Inc.	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.	12282	20-2036444				Humana Regional Health Plan, Inc.	AR	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.	00000	20-8418853				Humana Veterans Healthcare Services, Inc	DE	NI A	Humana Government Business, Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.	00000 95342	26-4522426 39-1525003				Humana WellWorks LLC	DE	NIA	Health Value Management, Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc ana Inc.	70580	39-1525003				Humana Wisc. Health Org. Ins. Corp HumanaDental Insurance Company	WI	IA	CareNetwork, Inc	Ownership	100.000	Humana Inc.		0
	ana Inc.	00000	61-1364005				HumanaDental, Inc.	DE	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.	00000	27-4535747				Go365, LLC	DE	NIA	HumanaWellworks LLC	Ownership.	100.000	Humana Inc.		0
	ana Inc.	00000	61-1239538				Humco. Inc.	KY	DS	Humana Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.	00000	61-1383567				HUM-e-FL. Inc.	FL	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.	00000	86-1050795				Hummingbird Coaching Systems LLC	OH	NIA	Humana Behavioral Health. Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.	00000	39-1769093				Independent Care Health Plan	WI	OTH	See Footnote 2	Other	100.000	Humana Inc.		2
	ana Inc.	65110	57-0380426				Kanawha Insurance Company	SC	IIA	KMG America Corporation	Ownership	100.000	Humana Inc.		0
0119 Huma	ana Inc.	00000	20-1377270				KMG America Corporation	VA	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119 Huma	ana Inc	00000	61-1232669				Managed Care Indemnity, Inc.	VT	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119 Huma	ana Inc	00000	65-0879131				METCARE of Florida, Inc.	FL	NI A	Metropolitan Health Networks, Inc	Ownership	100.000	Humana Inc.		0
	ana Inc.	00000	65-0635728				Metropolitan Health Networks, Inc	FL	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.	00000	65-0992582				Naples Health Care Specialists, LLC	FL	NI A	SeniorBridge Family Companies (FL), Inc	Ownership	100.000	Humana Inc.		0
	ana Inc	00000	65-0688221				Nursing Solutions, LLC	FL	NI A	SeniorBridge Family Companies (FL), Inc	Ownership	100.000	Humana Inc.		0
	ana Inc.	00000	62-1552091				PHP Companies, Inc.	TN	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.	00000	62-1250945				Preferred Health Partnership, Inc.	TN	NI A	PHP Companies, Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.	00000	20-1724127				Preservation on Main, Inc.	KY	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.	00000	46-1225873				Primary Care Holdings, Inc.	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.	00000 00000	.75-2844854 56-2593719				ROHC, L.L.C	IX	NIA	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
	ana Incana Inc.	00000	80-0581269				SeniorBridge (NC), Inc.	NC	NIA	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc ana Inc.	00000	46-0702349				SeniorBridge Care Management, Inc	NY AZ	NIA	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.	00000	45-3039782				SeniorBridge Family Companies (AZ), Inc	CA	NI A	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.	00000	27-0452360				SeniorBridge Family Companies (CA), Inc	CT	NI A	Humana at Home, Inc.	Ownership.	100.000	Humana Inc.		0
	ana Inc.	00000	65-1096853				SeniorBridge Family Companies (FL), Inc.	FL	NIA	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.	00000	02-0660212				SeniorBridge Family Companies (IL), Inc.	IL	NI A	Humana at Home, Inc.	Ownership.	100.000	Humana Inc.		0
	ana Inc.	00000	20-0301155				SeniorBridge Family Companies (IN), Inc.	IN	NI A	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.	00000	81-0557727				SeniorBridge Family Companies (MD), Inc	MD	NI A	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
.0119 Huma	ana Inc.	00000	46-0677759	.			SeniorBridge Family Companies (MO), Inc	MO	NI A	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
_0119 Huma	ana Inc.	00000	36-4484449				SeniorBridge Family Companies (NJ), Inc	NJ	NI A	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc	00000	36-4484443				SeniorBridge Family Companies (NY), Inc	NY	NI A	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
	ana Inc.	00000	20-0260501				SeniorBridge Family Companies (OH), Inc	OH	NI A	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
.0119 Huma	ana Inc.	00000	38-3643832				SeniorBridge Family Companies (PA), Inc	PA	NI A	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If		-	
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
0119 Humana I	Inc		01-0766084				Humana At Home (San Antonio), Inc.	TX	NIA	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
0119 Humana I	Inc		46-0691871				SeniorBridge Family Companies (VA), Inc	VA	NI A	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		Q
0119 Humana I	Inc	00000	59-2518701				SeniorBridge-Florida, LLC	FL	NIA	SeniorBridge Family Companies (FL), Inc	Ownership	100.000	Humana Inc.		0
0119 Humana I	Inc	00000	74-2352809				Texas Dental Plans, Inc.	TX	NI A	Humana Dental Company	Ownership	100.000	Humana Inc.		Q
0119 Humana I	Inc	54739	52-1157181				The Dental Concern, Inc.	KY	IA	HumanaDental, Inc.	Ownership	100.000	Humana Inc.		0
0119 Humana I	Inc	00000	75-2600512				Humana at Home (TLC), Inc.	TX	NI A	ROHC, L.L.C	Ownership	100.000	Humana Inc.		0
0119 Humana I		00000	80-0072760				Transcend Insights, Inc.	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119 Humana I	Inc	00000	46-5329373				Transcend Population Health Management, LLC .	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
															] ,

Asterisk	Explanation Explanation
care s Corpor 2 Indep	ility, L.L.C., a Delaware limited liability company, was formed by affiliates of Humana Inc. and Blue Cross and Blue Shield of Florida, Inc. to develop and operate an Internet site on the World Wide Web to permit health plans to communicate and engage in electronic transactions with health service providers initially in the State of Florida. HUM-e-FL, Inc., a subsidiary of Humana Inc., is a Member with a 22.5% ownership interest. Navigy, Inc., a subsidiary of Blue Cross and Blue Shield of Florida, Inc., is a Member with a 33.75% ownership interest, and Sellcore, Inc., a subsidiary of WellPoint and a Member, has a 10% ownership interest.  ependent Care Health Plan, a Wisconsin corporation licensed as an HMO, operates an integrated, coordinated medical and social service managed care program for chronically disabled Medicaid recipients in Milwaukee, Wisconsin. CareNetwork, Inc. owns 50% of the company's stock. Centers For pendence, Inc. owns the other 50%.

# **SCHEDULE Y**

### PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

		1 AILI <b>-</b>	- SUMMA	0	JUNEN 3		J 1 1 0 1 1 0 1 1 1		<b></b>			
1	2	3	4	5	6	7	8	9	10	11	12	13
						Income/						
						(Disbursements)						
					Purchases, Sales	Incurred in						Reinsurance
					or Exchanges of	Connection with		Income/		Any Other Material		Recoverable/
					Loans, Securities,	Guarantees or		(Disbursements)		Activity Not in the		(Payable) on
NAIC					Real Estate.	Undertakings for	Management	Incurred Under		Ordinary Course of		Losses and/or
Company	ID	Names of Insurers and Parent.	Shareholder	Capital	Mortgage Loans or	the Benefit of any	Agreements and	Reinsurance		the Insurer's		Reserve Credit
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	*	Business	Totals	Taken/(Liability)
00000	65-0851053	154th Street Medical Plaza, Inc.	0	0	0	0	(554.140)	0		0	(554, 140)	0
	20-0381804	1st Choice Home Health Care, LLC	0		n	٥	189	0		1	189	
		515-526 W MainSt Condo Council of Co-		0	0	0	109			t	103	
			2	•		•	40			0	40	^
		Owners	0	0	0	0	16	0		‡ <u>0</u> }	16	0
	65-0293220	54th Street Medical Plaza, Inc	0	0	0	0	426,219	0		ļ0 ļ	426,219	0
	45-3818750	American Eldercare of North Florida, LLC	0	0	0	0	3,619,090	0		ļ0 ļ	3,619,090	0
	65-0380198	American Eldercare, Inc.	0	0	0	0	(11,715,875)	0		ļ0 ļ	(11,715,875)	0
12151	20-1001348	Arcadian Health Plan, Inc.	0	175,000,000	0	0	(47,015,287)	0		<u> </u> 0	127,984,713	0
00000	59-3715944	Availity, L.L.C.	0	0	0	0	0	L0		l0 l	0	0
		CAC Medical Center Holdings, Inc.	0	0	0	0	(392,811)	0		0	(392,811)	0
	26-0010657	CAC-Florida Medical Centers, LLC	0	0	0	0	(18,555,203)	0		n l	(18,555,203)	0
		Care Partners Home Care. LLC	0		0	0	189	0		1	189	Λ
		CareNetwork. Inc.	0	٠	U	٠	(578,411)	1		†\ <sup>0</sup>	(578,411)	٥
		CarePlus Health Plans, Inc.	142,500,000		0			0		t0 t		
				0	0		(70,910,454)	ļ		ֈ <sup>0</sup> ի	71,589,546	U
		Cariten Health Plan Inc.	20,000,000	0	0	0	(136,588,351)	0		<del> </del> 0	(116,588,351)	0
		CHA HMO, Inc.	0	0	0	0	(12,536,222)	0		ļ0 ļ	(12,536,222)	0
		CHA Service Company	0	0	0	0	16	0		ļ0 ļ	16	0
52015	59-2531815	CompBenefits Company	8,000,000	0	0	0	(24,606,212)	0		0	(16,606,212)	0
00000	04-3185995	CompBenefits Corporation	0	0	0	0	1,033,213	0		L0 L	1,033,213	0
11228	36-3686002	CompBenefits Dental, Inc.	450,000	0	0	0	(3,932,063)	0		0	(3.482.063)	0
00000		CompBenefits Direct, Inc.	0	0	0	0	(10,613)	0		0	(10,613)	0
		CompBenefits Insurance Company	3,050,000	0	0	0	(16,561,927)	0		0	(13,511,927)	0
		Complex Clinical Management, Inc.	0		0	0	(6, 179, 982)	0		1	(6, 179, 982)	٥
		Comprehensive Health Insights, Inc.	0	 0	0	 0	961,562			t0	961,562	٥
			0		0	0 N	(0.000.075)			t0 l		
		Continucare Corporation		0	0	0	(3,389,975)	ļ		t	(3,389,975)	
	20-5646291	Continucare MDHC, LLC	0	0	0	0	3,771,157	J0		+ <u>0</u>	3,771,157	0
		Continucare Medical Management, Inc	0	0	0	0	1,904,007	ļ0		<u> </u>	1,904,007	0
	65-0780986	Continucare MSO, Inc	0	0	0	0	(1,531,599)	0		ļ0 ļ	(1,531,599)	0
	20-8236655	Corphealth Provider Link, Inc	0	0	0	0	7,705	0		L0 L	7,705	0
00000	33-0916248	DefenseWeb Technologies, Inc.	0	0	0	0	146,676	0		0	146,676	0
	36-3512545	Dental Care Plus Management Corp	0	0	0	0	13,850	0		L0 l	13,850	0
95161		DentiCare, Inc.	2,500,000	0	0	0	(8,840,096)	0		0	(6,340,096)	0
	31-0935772	Emphesys Insurance Company	0	0	0	0	8.236	n		n l	8.236	0
		Emphesys, Inc.	0	0	n	0	122	n		n	122	n
		Go365, LLC	0	0	n	ں ۱	(43,782,674)	n		†	(43,782,674)	 n
	27-1649291	Harris, Rothenberg International Inc.	0		0		(26,832,495)			t\\	(26,832,495)	
				0	0	0		}0		tŸ t		0
		Health Value Management, Inc.	0	0	0	0	(565,706)	ļ0	l	t0 t	(565,706)	0
		HRI Humana of California Inc.	0	0	0	0	(36)	0		<del> </del> 0	(36)	0
		HUM Provider Holdings, LLC	0	0	0	0	384	0		ļ0 ļ	384	0
		Humana Active Outlook, Inc.	0	0	0	0	460	0		ļ0 ļ	460	0
00000		Humana At Home (Dallas), Inc.	0	0	0	0	(1,644)	0		ļ0 ļ	(1,644)	0
00000	76-0537878	Humana At Home (Houston), Inc.	0	0	0	0	(97,810)	0		L0 l	(97,810)	0
		Humana at Home (MA), Inc.	0	0	0	0	(395,073)	0		0	(395,073)	0
		Humana At Home (San Antonio), Inc.	0	n	n	0	(8,811,475)	0		n l	(8,811,475)	0
	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	mamana nt nomo (oun mitolito), illo	U		L		L(0,011,470)	ļU		+U		

# **SCHEDULE Y**

## PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

	PART 2 - SUMMART OF INSURER S TRANSACTIONS WITH ANT AFFICIATES											
1	2	3	4	5	6	7	8	9	10	11	12	13
						Income/						
						(Disbursements)						
					Purchases, Sales	Incurred in						Reinsurance
					or Exchanges of	Connection with		Income/		Any Other Material		Recoverable/
					Loans, Securities,	Guarantees or		(Disbursements)		Activity Not in the		(Payable) on
NAIC					Real Estate,	Undertakings for	Management	Incurred Under		Ordinary Course of		Losses and/or
Company	, ID	Names of Insurers and Parent,	Shareholder	Capital	Mortgage Loans or	the Benefit of any	Agreements and	Reinsurance	*	the Insurer's		Reserve Credit
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements		Business	Totals	Taken/(Liability)
		Humana at Home (TLC), Inc.	0	0	0	0	28,893	0		<u> </u>	28,893	0
		Humana at Home 1, Inc.	0	0	0	0	(112,817,226)			ļ0 ļ	(112,817,226)	0
00000		Humana at Home, Inc.	0 [.	0	0	0	(1,739,279)	0		L0 L	(1,739,279)	0
00000	75-2043865	Humana Behavioral Health, Inc.	30,000,000	0	0	0	(12,736,111)	0		0	17,263,889	0
60052	37-1326199	Humana Benefit Plan of Illinois, Inc.	0	0	0	0	(96,560,031)	0		0	(96,560,031)	0
00000	59-1843760	Humana Dental Company	0	0	0	0	4,133,600	0		0	4, 133, 600	0
		Humana Dental Concern. Ltd.	0	0	0	0	(36,506)	0		0	(36,506)	0
		Humana Employers Health Plan of GA. Inc.	0	n	n .	0	(24,287,029)			n 1	(24,287,029)	n
		Humana Government Business, Inc.	0	۰	n	 n	(55.925.951)	n		† <sup>0</sup> †	(55.925.951)	 n
		Humana Health Benefit Plan of LA, Inc.	0		U	 0	(216,094,573)			† <sup>\(\)</sup>	(216,094,573)	
	00 0000000			10.000.000	0	 	(40,050,400)	<u>.</u> 0		t		
	26-2800286	Humana Health Company of New York, Inc			0	0	(10,950,122)			t	(950, 122)	
	61–1041514	Humana Health Ins. Co. of Florida, Inc	25,000,000	0	0	0	167,772,319	0		<u> </u>	192,772,319	0
		Humana Health Plan of California, Inc	0	0	0	0	6,669,749	0		ļ0 ļ	6,669,749	0
		Humana Health Plan of Ohio, Inc.	0	0	0	0	(52,741,585)	0		ļ0 ļ	(52,741,585)	0
95024	61-0994632	Humana Health Plan of Texas, Inc	22,000,000	0	0	0	45,775,508	0		ļ0 ļ	67,775,508	0
95885	61-1013183	Humana Health Plan, Inc.	0	210,000,000	0	0	(739,922,356)	0		L0 L	(529,922,356)	0
00000	66-0406896	Humana Health Plans of Puerto Rico, Inc	0	0	0	0	16,835,878	0		0	16,835,878	0
00000		Humana Inc.	(763,000,000)	(980,000,000)	0	0	2,792,840,056	0		0	1,049,840,056	0
		Humana Innovation Enterprises, Inc.	0	000,000,000,	0	0	311,109	0		0	311, 109	0
		Humana Insurance Company	364,000,000	0	0	0	(259,041,808)	(39.878.818)		0	65.079.374	30,675,431
		Humana Insurance Company of Kentucky	0		Λ	٥	6, 189, 217	39.802.929		1	45.992.146	(30.675.431)
		Humana Insurance Company of New York	0	15.000.000	٥	0	(28,871,639)			1	(13,871,639)	( ا ۱۵۰ , ۱۵۰ , ۱۵۰ )
		Humana Insurance of Puerto Rico, Inc.	0		0	٥	(16,835,871)	0		t0	(16,835,871)	٥
				0	0	 0		0		t	(178,685,01)	
		Humana MarketPOINT of Puerto Rico, Inc		0	0		0	0		<del> </del>		U
		Humana Marketpoint, Inc.	0	0	0	0	474 , 181 , 001	0		ļ0 ļ	474, 181,001	0
		Humana Medical Plan of Michigan, Inc	0	10,000,000	0	0	(13,069,267)	0		L0 L	(3,069,267)	0
		Humana Medical Plan of Pennsylvania, Inc	0	0	0	0	(5,530,135)			ļ0 ļ	(5,530,135)	0
		Humana Medical Plan of Utah, Inc.	0	0	0	0	(1,661,161)	0		ļ0 ļ	(1,661,161)	0
		Humana Medical Plan, Inc.	100,000,000	0	0	0	(878,930,222)			<u> </u>	(778,930,222)	0
00000	45-2254346	Humana Pharmacy Solutions, Inc.	0	0	0	0	(96,275,424)	0		0	(96,275,424)	0
00000	61-1316926	Humana Pharmacy, Inc.	0	0	0	0	(346,861,766)	0		ļ0 l	(346,861,766)	0
12282	20-2036444	Humana Regional Health Plan, Inc.	0	0	0	0	(2,819,646)	0		0	(2,819,646)	0
	20-8418853	Humana Veterans Healthcare Services, Inc.										
			n	0	n	0	(1.867.724)	0		n	(1.867.724)	n
00000	26-4522426	Humana WellWorks LLC	0	Λ	Λ	 n	(6,700)			†	(6.700)	
	39-1525003	Humana Wisc. Health Org. Ins. Corp.	0	25.000.000	 n		(53,984,078)	0		†	(28,984,078)	 n
	39-0714280	HumanaDental Insurance Company	40,000,000	25,000,000		 0	(4,618,050)			t <sup>\(\)</sup> \	35.457.839	
			40,000,000							t\\		
		HumanaDental, Inc.		0	0	0	2,123,534			t	2,123,534	0
		Humco, Inc.	0	0	0	0	302	0		<del> </del> <sup>0</sup>	302	0
	61-1383567	HUM-e-FL, Inc.	0	0	0	0	554,377	0		<b>ֈ</b> 0	554,377	0
		Hummingbird Coaching Systems LLC	0	0	0	0	1,783,769	0		ļ0 ļ	1,783,769	0
	39-1769093	Independent Care Health Plan	0	0	0	0	0	0		ļ0 ļ	0	0
65110	57-0380426	Kanawha Insurance Company	0	535,000,000	0	0	(46,783,805)	0		ļ0 l	488,216,195	0
00000	20-1377270	KMG America Corporation	0	0	0	0	14,336	0		L0 L	14,336	0

# **SCHEDULE Y**

# PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1   2   3   4   5   6   6   6   6   7   7   8   9   10   11   12   13   13   14   15   15   15   15   15   15   15			1 7111 4	- SUIVIIVIAI	<u> </u>	<del>JONEN O</del>	IIIAIIOAC	7110110 11		~! ! ! <b>-</b>			
	Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Dividends		Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or	(Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any	Agreements and Service Contracts	(Disbursements) Incurred Under Reinsurance	10	Any Other Material Activity Not in the Ordinary Course of the Insurer's		Recoverable/ (Payable) on Losses and/or Reserve Credit
				3,500,000	0	0	0		0		0		0
0,0000   65-092582   Naples Ha ITh Care Special sists, LLC   0 0 0 0 0 0 189 0 0 0 189 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				0	0	0	0		0		0		0
0,0000   65-0888221   Wursing Solutions, LLC   0 0 0 0 0 0 188   0 0 0 0 188   0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	00000	65-0635728	Metropolitan Health Networks, Inc	0	0	0	0	538 , 122	0		0	538 , 122	0
00000   62-1520915   PPC Companies, Inc.   0   0   0   0   0   51,081   0   0   0   51,081   0   0   0   51,081   0   0   0   51,081   0   0   0   51,081   0   0   0   51,081   0   0   0   51,081   0   0   0   51,081   0   0   0   51,081   0   0   0   51,081   0   0   0   51,081   0   0   0   0   51,081   0   0   0   0   0   0   0   0   0	00000	65-0992582	Naples Health Care Specialists, LLC	0	0	0	0	189	0		0	189	0
0,0000   62-1250945   Preferred Heal th Partnership, Inc.   0   0   0   0   0   0   0   0   0	00000	65-0688221	Nursing Solutions, LLC	0	0	0	0	189	0		0	189	0
0,0000   62-1250945   Preferred Heal th Partnership, Inc.   0   0   0   0   0   0   0   0   0	00000	62-1552091	PHP Companies, Inc.	0	0	0	0	61,081	0		0	61,081	0
200000   20-1724127   Preservation on Main, Inc.   0   0   0   0   0   0   2,103,125   0   0   0   0   0   0   0   0   0		62-1250945	Preferred Health Partnership, Inc.	0	0	0	0	45	0		0		0
100000   46-1225873   Primary Care Holdings, Inc.   0   0   0   0   0   0   0   0   0	00000			0	0	0	0	2.103.125	0		0	2.103.125	0
DOCTOR   75-2844884   BDC,   L. C.   DOCTOR   DOCTOR				0	0	0	0		0		0		0
00000   56-253719   SeniorBridge (NC)   Inc.   0   0   0   0   0   0   0   0   0				0	0	0	0		0		0		0
0,0000   80-0581289   SeniorBridge Care Management, Inc.   0   0   0   0   0   0   0   0   0				0		0	0		0		0		0
000000   46-0702949   SeniorBridge Family Companies (AZ) Inc.   0   0   0   0   0   0   0   0   0				n	٥	n	0		Λ		n 1		٥
0,0000   45-9,039782   SeniorBridge Family Companies (CA), Inc.   0   0   0   0   0   0   0   0   0				۱	٥			(1 025 174)	٥		Λ		٥
0,0000   27-045280   SeniorBridge Family Companies (CT)   Inc.   0   0   0   0   (163,613)   0   0   0   (163,613)   0   0   0   0   0   0   0   0   0			Conjureridge Family Companies (AL), Inc	o	٥	0					Λ		٥
00000   05-1096853   SeniorBridge Family Companies (FL), Inc.   0   0   0   0   0   0   0   0   0					٥	0		, , , ,	0		0		0
00000   02-0660212   SeniorBridge Family Companies (IL), Inc.   0   0   0   0   0   0   0   0   0						0	0		0		0		
00000   20-0301155   SeniorBridge Family Companies (IN), Inc.   0   0   0   0   0   (397,063)   0   0   0   (397,063)   0   0   0   0   0   0   0   0   0					0	0			0		0		
00000   81-0557727   SeniorBridge Family Companies (MD), Inc.   0   0   0   0   0   (395,997)   0   0   0   0   (395,997)   0   0   0   0   0   0   0   0   0					0	0	0		0		0		0
00000   46-0677759   SeniorBridge Family Companies (MO), Inc.   0   0   0   0   0   (1,918,861)   0   0   0   (1,918,861)   0   0   0   0   (1,918,861)   0   0   0   0   (1,918,861)   0   0   0   0   (1,918,861)   0   0   0   0   0   (1,918,861)   0   0   0   0   (1,918,861)   0   0   0   0   0   0   0   0   0				0	0	0	0		0		U		0
00000         36-4484449         SeniorBridge Family Companies (NJ), Inc.         0				0	0	0	0		0		0		0
.00000         36-4484443         SeniorBridge Family Companies (NY), Inc.         .0			SeniorBridge Family Companies (MO), Inc	0	0	0	0		0		0		0
00000         20-0260501         SeniorBridge Family Companies (OH), Inc.         0         0         0         0         (1,597,059)         0         0         (1,597,059)         0         0         (1,597,059)         0         0         (1,597,059)         0         0         (1,597,059)         0         0         (1,597,059)         0         0         (1,597,059)         0         0         (1,597,059)         0         0         (1,597,059)         0         0         (1,597,059)         0         0         (713,430)         0         0         (713,430)         0         0         0         (713,430)         0         0         (713,430)         0         0         0         (713,430)         0         0         0         (4,064,138)         0         0         0         (4,064,138)         0				0	0	0	0		0		0		0
00000         38-3643832         SeniorBridge Family Companies (PA), Inc.         0         0         0         (713,430)         0         0         (713,430)         0           00000         46-0691871         SeniorBridge Family Companies (VA), Inc.         0         0         0         0         (4,064,138)         0         0         (4,064,138)         0           00000         59-2518701         SeniorBridge-Florida, LLC         0         0         0         0         189         0         0         189         0           00000         74-2352809         Texas Dental Plans, Inc.         0         0         0         0         (111,157)         0         0         (111,157)         0           54739         52-1157181         The Dental Concern, Inc.         2,000,000         0         0         0         (6,757,568)         0         0         (4,757,568)         0           00000         80-0072760         Transcend Insights, Inc.         0         0         0         21,602,302         0         0         21,602,302         0           00000         46-5329373         Transcend Population Health Management,         ULC         0         0         0         0         (800,412)				0	0	0	0		0		0		0
00000       46-0691871       SeniorBridge Family Companies (VA), Inc.       0				0	0	0	0		0		0		0
.00000       59-2518701       SeniorBridge-Florida, LLC       0       0       0       0       189       0       0       189       0         .0000       74-2352809       Texas Dental Plans, Inc.       0       0       0       0       (111,157)       0       0       (111,157)       0         .54739       52-1157181       The Dental Concern, Inc.       2,000,000       0       0       0       0       0       0       (4,757,568)       0         .0000       80-0072760       Transcend Insights, Inc.       0       0       0       0       21,602,302       0       0       21,602,302       0         .0000       46-5329373       Transcend Population Health Management,       LLC       0       0       0       0       (800,412)       0       0       (800,412)       0			SeniorBridge Family Companies (PA), Inc	0	0	0	0		0		0		0
.00000       59-2518701       SeniorBridge-Florida, LLC       0       0       0       0       189       0       0       189       0         .0000       74-2352809       Texas Dental Plans, Inc.       0       0       0       0       (111,157)       0       0       (111,157)       0         .54739       52-1157181       The Dental Concern, Inc.       2,000,000       0       0       0       0       0       0       (4,757,568)       0         .0000       80-0072760       Transcend Insights, Inc.       0       0       0       0       21,602,302       0       0       21,602,302       0         .0000       46-5329373       Transcend Population Health Management,       LLC       0       0       0       0       (800,412)       0       0       (800,412)       0		46-0691871	SeniorBridge Family Companies (VA), Inc	0	0	0	0	(4,064,138)	0		0	(4,064,138)	0
.00000     .74-2352809     Texas Dental Plans, Inc.     0     0     0     0     (111,157)     0     0     (111,157)     0       .54739     .52-1157181     The Dental Concern, Inc.     .2,000,000     0     0     0     (6,757,568)     0     0     (4,757,568)     0       .00000     .80-0072760     Transcend Insights, Inc.     0     0     0     21,602,302     0     0     21,602,302     0       .00000     .46-5329373     Transcend Population Health Management,     LLC     0     0     0     0     (800,412)     0     0     (800,412)     0	00000	59-2518701	SeniorBridge-Florida, LLC	0	0	0	0	189	0		0	189	0
54739 52-1157181 The Dental Concern, Inc. 2,000,000 0 0 0 (6,757,568) 0 0 (4,757,568) 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	00000	74-2352809	Texas Dental Plans, Inc.	0	0	0	0	(111, 157)	0		0	(111, 157)	0
.00000       80-0072760       Transcend Insights, Inc.       0       0       0       0       21,602,302       0       0       21,602,302       0         .00000       46-5329373       Transcend Population Health Management,       LLC       0       0       0       0       (800,412)       0       0       (800,412)       0	54739			2,000,000	0	0	0	(6,757,568)	0		0	(4,757,568)	0
0000 46-5329373	00000	80-0072760			0	0	0		0		0	21,602.302	0
LLC 0 0 0 0 0 (800,412) 0 (800,412) 0 (800,412) 0								, , ,				, , , ,	
				0	0	0	0	(800 412)	0		0	(800 412)	0
	9999999 Co	ntrol Totals		0	0	0	0		0	XXX	0	0	0

### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

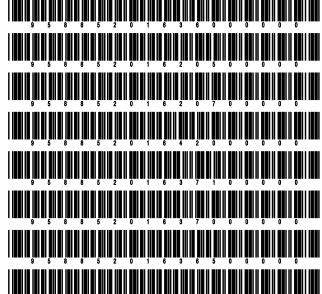
	MARCH FILING	Поороносо
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will an actuarial opinion be filed by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	
4.	will the confidential hisk-based Capital heport be filed with the state of domicile, if required, by March 1?	YES
	APPLI FILMO	
_	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	
6.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	
7.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	
	,,,,,,,,,,	0
	AUGUST FILING	
10.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and	
10.	electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES
	The following supplemental reports are required to be filed as part of your annual statement filing. However, in the event that your company d	loes not transact the type of
	business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE	
	be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and prov	ide an explanation following
	the interrogatory questions.	
	MARCH FILING	
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	
12.	Will the Supplemental Life data due March 1 be filed with the state of domicile and the NAIC?	
13.	Will the Supplemental Property/Casualty data due March 1 be filed with the state of domicile and the NAIC?	
14.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 on Exhibit 5 to Life Supplement	
	be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16.	Will the actuarial opinion on non-guaranteed elements as required in Interrogatory 3 to Exhibit 5 to Life Supplement be filed with the state of	
	domicile and electronically with the NAIC by March 1?	
17.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	
18.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed	
40	electronically with the NAIC by March 1?	NO
19.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed	NO
20	electronically with the NAIC by March 1?	INO
20.	with the NAIC by March 1?	NO
	APRIL FILING	140
21.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO NO
	Will the Supplemental Life data due April 1 be filed with the state of domicile and the NAIC?	
22.	• • • • • • • • • • • • • • • • • • • •	
23.	Will the Supplemental Property/Casualty Insurance Expense Exhibit due April 1 be filed with any state that requires it, and, if so, the NAIC?	
24.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	YES
25.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the	VEC
	NAIC by April 1?	YES
00		VEO
26.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES
	Explanations:	
11.	**	
12.	This type of business is not written.	
13.	This type of business is not written.	
14.	This type of business is not written.	
15.	This type of business is not written.	
16.	This type of business is not written.	
17.	This type of business is not written.	
18.	No relief will be requested.	
19.	No relief will be requested.	
20.	No relief will be requested.	
21.	This type of business is not written.	
22.	This type of business is not written.	
23.	This type of business is not written.	
	Bar Codes:	
11.	Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]	
	Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]	
	1 1801 18 70 18 18 18 18 18 18 18 18 18 18 18 18 18	
40		
12.	Life Supplement [Document Identifier 205]	
	Life Supplement [Document Identifier 205]	
	· · · · · · · · · · · · · · · · · · ·	0 0 0
13.	Property/Casualty Supplement [Document Identifier 207]	
	Property/Casualty Supplement [Document Identifier 207]	
	ו וושוו שוו או או שוו או או שוו או או שוו או שוו שו	
4.4	CIC Steelshelder Information Complement IDecument Identification	
14.	SIS Stockholder Information Supplement [Document Identifier 420]	
	5 5 8 8 5 2 0 1 6 4 2 0 0 0 0	0 0 0
15.	Participating Opinion for Exhibit 5 [Document Identifier 371]	
	Participating Opinion for Exhibit 5 [Document Identifier 371]	

Relief from the five-year rotation requirement for lead audit partner [Document 18. Identifier 224]

Non-Guaranteed Opinion for Exhibit 5 [Document Identifier 370]

Medicare Part D Coverage Supplement [Document Identifier 365]

17.



# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

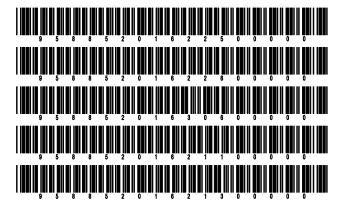
- Relief from the one-year cooling off period for independent CPA [Document Identifier 225] 19.
- Long-Term Care Experience Reporting Forms [Document Identifier 306] 21.

Relief from the Requirements for Audit Committees [Document Identifier 226]

22. Life Supplement [Document Identifier 211]

20.

Property/Casualty Supplement Insurance Expense Exhibit [Document Identifier 213]



## **OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

Addition	idi Wille-ilis idi Assets Lilie 25				
			Current Year		Prior Year
		1	2	3	4
				Net Admitted Assets	Net Admitted
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets
2504.	Federal Contingency Reserves	4,654,535	0	4,654,535	255,375
2505.	Deposits	783,274	783,274	0	0
2506.	Prepaid Expenses	515,487	515,487	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	5,953,296	1,298,761	4,654,535	255,375

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

, taaitioi	at White-ins for Exhibit of Norlaumitted Assets Line 25			
		1	2	3
				Change in Total
		Current Year Total	Prior Year Total	Nonadmitted Assets
		Nonadmitted Assets	Nonadmitted Assets	(Col. 2 - Col. 1)
2504.	Deposits	783,274	2,300,885	1,517,611
2505.	Prepaid Expenses	515,487	496,755	(18,732)
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,298,761	2,797,640	1,498,879

## **SUMMARY INVESTMENT SCHEDULE**

		Cross Investm	ont Holdings		Admitted Asset		
		Gross Investm 1	ent Holdings 2	3	in the Annua 4	5	6
					Securities Lending		
					Reinvested	Total	
	Investment Categories	Amount	Percentage	Amount	Collateral Amount	(Col. 3 + 4) Amount	Percentage
- 1	Bonds:	Amount	reiceillage	Amount	Amount	Amount	reiceillage
1.	1.1 U.S. treasury securities	55,144,810	4.453	55, 144,810	0	55, 144,810	4.453
	1.2 U.S. government agency obligations (excluding mortgage-backed				9		
	securities):						
	1.21 Issued by U.S. government agencies	0	0.000	0	0	0	0.000
	1.22 Issued by U.S. government sponsored agencies	62,451,638	5.043	62,451,638	0	62,451,638	5.043
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed	0	0.000	0	0	0	0.000
	securities)	,0	0.000	υ			0.000
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
	1.41 States, territories and possessions general obligations	165,620,573	13.373	165,620,573	0	165,620,573	13.373
	1.42 Political subdivisions of states, territories and possessions and				_		
	political subdivisions general obligations	25,955,865		25,955,865		25,955,865	2.096
	1.43 Revenue and assessment obligations			139 , 185 , 462		139 , 185 , 462	
	1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	27,341,471	2.208	27,341,471	0	27,341,471	2.208
	1.512 Issued or guaranteed by FNMA and FHLMC	258, 155, 670	20.845	258, 155, 670	0	258, 155,670	20.845
	1.513 All other		0.000	0	0	0	0.000
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	0	0.000	0	0	0	0.00
	1.522 Issued by non-U.S. Government issuers and collateralized						
	by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
	1.523 All other	77,316,587	6.243	77,316,587		77,316,587	6.243
2.	Other debt and other fixed income securities (excluding short-term):	, , ,		, , , ,		, , ,	
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid						
	securities)	237,403,930		, , , , , , , , , , , , , , , , , , ,		237,403,930	19 . 170
	2.2 Unaffiliated non-U.S. securities (including Canada)		0.000	0	0		0.000
	2.3 Affiliated securities	0	0.000	0	0	0	0.000
3.	Equity interests:						
	3.1 Investments in mutual funds	0	0.000	0	0	0	0.000
	3.2 Preferred stocks:	_		_	_	_	
	3.21 Affiliated	0	0.000	0	0		0.000
	3.22 Unaffiliated	0	0.000	0	0	0	0.000
	3.3 Publicly traded equity securities (excluding preferred stocks):	0	0.000		0	0	0.000
	3.31 Affiliated	٥	0.000	0	0		0.000
	3.4 Other equity securities:		0.000				0.000
	3.41 Affiliated	23 250 237	1 877	23,250,237	0	23,250,237	1.877
	3.42 Unaffiliated		0.000	0	0	, ,	0.000
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated	0	0.000	0	0	0	0.000
	3.52 Unaffiliated		0.000	0	0		0.000
4.	Mortgage loans:						
	4.1 Construction and land development	0	0.000	0	0	0	0.000
	4.2 Agricultural	_	0.000	0	0		0.000
	4.3 Single family residential properties	0	0.000	0	0		0.000
	4.4 Multifamily residential properties	0	0.000	0	0		0.00
	4.5 Commercial loans	27,600,000	2.229	27,600,000	0	27,600,000	2.229
	4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5.	Real estate investments:						
	5.1 Property occupied by company	0	0.000	0	0	0	0.000
	5.2 Property held for production of income (including						
	\$0 of property acquired in satisfaction of						
	debt)	0	0.000	0	0	0	0.000
	5.3 Property held for sale (including \$0						
_		0		0	0		0.000
6.	Contract loans	0	0.000	0 0	0		0.000
7. o	Derivatives	0	0.000		0		0.000
8.		250,000	0 000	250,000	0		
9. 10	Securities Lending (Line 10, Asset Page reinvested collateral)  Cash, cash equivalents and short-term investments		11.205	0 138,764,133	XXX0	XXX	XXX
10. 11.	Other invested assets	136,764,133	0.000	136,764, 133	0		0.000
		1,238,440,376	100.000	1.238.440.376	0		
12.	Total invested assets		1111) (1111)	/,3M 44H 3/M		1,238,440,376	100.000

## **SCHEDULE A - VERIFICATION BETWEEN YEARS**

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year
2.	Cost of acquired:
	2.1 Actual cost at time of acquisition (Part 2, Column 6)
	2.2 Additional investment made after acquisition (Part 2, Column 9)
3.	Current year change in encumbrances:
	3.1 Totals, Part 1, Column 13
	3.2 Totals, Part 3, Column 11
4.	Total gain (loss) on disposals, Part 3, Column 18
5.	Deduct amounts received on disposals, Part 3, O tomn 15
6.	Total foreign exchange change in book/adjusted growing van:
	6.1 Totals, Part 1, Column 15
	6.2 Totals, Part 3, Column 13
7.	Deduct current year's other than temporary impairment recognized:
	7.1 Totals, Part 1, Column 12
	7.2 Totals, Part 3, Column 10
8.	Deduct current year's depreciation:
	8.1 Totals, Part 1, Column 11
	8.2 Totals, Part 3, Column 9
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)
10.	Deduct total nonadmitted amounts
11.	Statement value at end of current period (Line 9 minus Line 10)

## **SCHEDULE B - VERIFICATION BETWEEN YEARS**

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	27,600,000
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 120	
	3.2 Totals, Part 3, Column 110	0
4.	Accrual of discount	0
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 90	
	5.2 Totals, Part 3, Column 80	0
6.	Total gain (loss) on disposals, Part 3, Column 18	0
7.	Deduct amounts received on disposals, Part 3, Column 15	0
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 130	
	9.2 Totals, Part 3, Column 130	0
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 110	
	10.2 Totals, Part 3, Column 100	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	27,600,000
12.	Total valuation allowance	0
13.	Subtotal (Line 11 plus 12)	27,600,000
14.	Deduct total nonadmitted amounts	0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	27,600,000

## **SCHEDULE BA - VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year
2.	Cost of acquired:
	2.1 Actual cost at time of acquisition (Part 2, Column 8)
	2.2 Additional investment made after acquisition (Part 2, Column 9)
3.	Capitalized deferred interest and other:
	3.1 Totals, Part 1, Column 16
	3.2 Totals, Part 3, Column 12
4.	Accrual of discount
5.	Unrealized valuation increase (decrease):
	5.1 Totals, Part 1, Column 13
	5.2 Totals, Part 3, Column 9
6.	Total gain (loss) on disposals, Part 3, Column 19
7.	Deduct amounts received on disposals, Part 3, Comm 7
8.	Deduct amortization of premium and depreciation
9.	Total foreign exchange change in book/adjusted carrying value:
	9.1 Totals, Part 1, Column 17
	9.2 Totals, Part 3, Column 14
10.	Deduct current year's other than temporary impairment recognized:
	10.1 Totals, Part 1, Column 15
	10.2 Totals, Part 3, Column 11
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)
12.	Deduct total nonadmitted amounts
13.	Statement value at end of current period (Line 11 minus Line 12)

## **SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

_		000 700 711
1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of bonds and stocks acquired, Part 3, Column 7	
3.	Accrual of discount	212,233
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12(115,762)	
	4.2. Part 2, Section 1, Column 150	
	4.3. Part 2, Section 2, Column 13	
	4.4. Part 4, Column 11	(721,851)
5.	Total gain (loss) on disposals, Part 4, Column 19	8,214,652
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	630,117,706
7.	Deduct amortization of premium	15,093,707
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 150	
	8.2. Part 2, Section 1, Column 190	
	8.3. Part 2, Section 2, Column 160	
	8.4. Part 4, Column 150 .	0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 140	
	9.2. Part 2, Section 1, Column 170	
	9.3. Part 2, Section 2, Column 140	
	9.4. Part 4, Column 130 .	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,071,826,243
11.	Deduct total nonadmitted amounts	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,071,826,243

## **SCHEDULE D - SUMMARY BY COUNTRY**

Long-Term Bonds and Stocks OWNED December 31 of Current Year

			1 Book/Adjusted	2	3	4
	escription	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.	United States		141,776,812	145,305,322	143,380,073
Governments	2.	Canada		0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	144,937,919	141,776,812	145,305,322	143,380,073
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	165,620,573	161,733,075	170,525,662	144,570,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	25,955,865	25.691.638	26,560,463	23,695,000
	6.	Totals	23,933,003	23,091,000	20,300,403	23,093,000
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and	_		007.044.400	000 407 770	400 004 050	070 000 000
their Political Subdivisions	7.		397,341,132	390, 107, 779	402,061,656	376,330,229
Industrial and Miscellaneous, SVO	8.	United States		297, 185,725		299,004,823
Identified Funds and Hybrid	9.	Canada				
Securities (unaffiliated)	10.	Other Countries	8,463,320	8,123,981	8,461,412	8,480,000
	11.	Totals	314,720,517	310,273,356	316,330,099	312,484,823
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	1,048,576,006	1,029,582,660	1,060,783,202	1,000,460,125
PREFERRED STOCKS	14.	United States		0	0	
Industrial and Miscellaneous	15.	Canada		0	0	
(unaffiliated)	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States		0	0	
Industrial and Miscellaneous	21.	Canada		0	0	
(unaffiliated)	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	23,250,237	23,250,237	73,538,938	
	25.	Total Common Stocks	23,250,237	23,250,237	73,538,938	
	26.	Total Stocks	23,250,237	23,250,237	73,538,938	
	27.	Total Bonds and Stocks	1,071,826,243	1,052,832,897	1,134,322,140	

#### SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

MAIC Designation		Quality and		on or All Bonds C	wned December 3	r, at book/Aujusi	led Carrying valu	es by Major Types	or issues and in	AIC Designations	10	1.1	10
MAID Designation   Visit of Lens   Trought Name   Trought Of Visit   Trought Of Visit		'	Over 1 Vear	Over 5 Vears	Over 10 Years	5		/	Col 7 as a % of	Total from Col. 6		11 Total Publicly	12 Total Privately
1.1 MAIC   147,596,071   78,963,303   39,461,372   0 27,341,771   DOX   281,125,877   22,7   69,786,544   7,6   284,125,877   1,2 MAIC   0   0   0   0   0   0   0   0   0	NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 10.7		Prior Year		Placed (a)
1.2 NAIG 2	1. U.S. Governments												
1.2 NAIG 2	1.1 NAIC 1	147,359,071	78,963,903	30,461,372	0	27,341,471	XXX	284, 125, 817	23.7	69,766,614	7.6	284, 125, 817	(
1.3 NAGS	1.2 NAIC 2	0	0	0	0	0		0	0.0	0	0.0	0	
1.4 NAIG 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1.3 NAIC 3	0	0	0	0	0		0				0	(
1.5 NAIC 5		0	0	0	0	0		0				0	(
1.6 NAC 6		0	0	0	0	0		0				0	(
1.7 Totals   147,359,071   78,963,003   30,461,372   0   27,341,471   XXXX   284,125,817   23,7   69,766,644   7.6   284,125,817   78,145,17   XXXX   0   0   0   0   0   0   0   0		0	0	0	0	0		0				0	(
All Other Governments  2   NAIC 1   0   0   0   0   0   0   0   0   0		147 359 071	78 963 903	30 461 372	0	27 341 471		284 125 817					
2 1 NACC 1		147,000,071	10,000,000	00,401,072		27,041,471	XXX	204, 120,011	20.1	00,700,014	7.0	204, 120,011	· ·
2 2 NAC 2		0	0	0	0	0	VVV	0	0.0	0	0.0	0	1
2 ANAC 3		0 n	n	٥	0	 0		0 n				o	
2 A MAC 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 n	n	 n	h	 n						n	
2 S NAIC 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0	0 n	٥٥	h	0					F	0	
2.8 NAIC 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			U	٥		0						U	
2.7 Totals	=	0										0	
U.S. States. Territories and Possessions etc., Guaranteed 3.1 NAIC 1		. 0	0	0	0	0		0				0	
Guaranteed 3.1 NAIC 1		U	U	0	U	U	XXX	U	0.0	U	0.0	0	(
3.1 NAIC 1													
3.2 NAIC 2		40 504 400	00 550 500	00 004 400	0	1 700 070	100/	174 400 000	44.5	00 000 074	10.0	174 400 000	
3.3 NAIC 3		, ,		83,694,463	0	, ,		1/4,482,868				1/4,482,868	
3.4 NAIC 4		0	ļ0	0		0		0				0	
3.5 NAIC 5		0	0	0	0			0				0	
3.6 NAIC 6		0	0	0	0			0				0	
3.7 Totals		0	0	0				0				0	
U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed  4.1 NAIC 1		. 0	0	0		U		0				0	(
Possessions , Guaranteed		19,501,188	69,550,539	83,694,463	0	1,736,678	XXX	174,482,868	14.5	98,000,274	10.6	174,482,868	(
4.1 NAIC 1													
4.2 NAIC 2       0													
4.3 NAIC 3       0		4,012,489	10,440,035	11,503,341	0	0		25,955,865		, ,		25,955,865	
4.4 NAIC 4       0		0	0	0	0	0		0				0	(
4.5 NAIC 5		0	0	0	0	0		0				0	
4.6 NAIC 6       0		0	0	0	0	0		0				0	(
4.7 Totals 4,012,489 10,440,035 11,503,341 0 0 0 XXX 25,955,865 2.2 30,862,112 3.4 25,955,865 0.5 U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed 5.1 NAIC 1 21,327,633 54,431,411 71,484,311 44,221,226 206,418,173 XXX 397,882,754 33.2 390,134,206 42.4 397,882,754 5.2 NAIC 2 0 0 0 0 0 XXX 2,594,863 0.2 2,267,793 0.2 2,594,863 0.2 5.3 NAIC 3 0 0 0 0 XXX 0 0 0 0 0 0 0 0 0 0 0 0 0	4.5 NAIC 5	0	0	0	0	0		0				0	ļ(
U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed  5.1 NAIC 1 21,327,633 54,431,411 71,484,311 44,221,226 206,418,173 XXX 397,882,754 33.2 390,134,206 42.4 397,882,754  5.2 NAIC 2 0 0 0 2,594,863 0 0 XXX 2,594,863 0.2 2,267,793 0.2 2,594,863  5.3 NAIC 3 0 0 0 0 0 0 XXX 0 0 0.0 0 0 0 0 0 0 0 0		0	0	0	Ü	0		0				0	(
Obligations, etc., Non-Guaranteed         21,327,633         54,431,411         71,484,311         44,221,226         206,418,173         XXX         397,882,754         33.2         390,134,206         42.4         397,882,754           5.2 NAIC 2         0         0         2,594,863         0         0         XXX         2,594,863         0.2         2,267,793         0.2         2,594,863           5.3 NAIC 3         0         0         0         0         XXX         0         0.0         0         0         0           5.4 NAIC 4         0         0         0         0         XXX         0         0.0         0         0         0           5.5 NAIC 5         0         0         0         0         XXX         0         0.0         0         0         0           5.6 NAIC 6         0         0         0         0         XXX         0         0.0         0         0         0	4.7 Totals	4,012,489	10,440,035	11,503,341	0	0	XXX	25,955,865	2.2	30,862,112	3.4	25,955,865	
5.1 NAIC 1     21,327,633     54,431,411     71,484,311     44,221,226     206,418,173     XXX     397,882,754     33.2     390,134,206     42.4     397,882,754       5.2 NAIC 2     0     0     2,594,863     0     0     XXX     2,594,863     0.2     2,267,793     0.2     2,594,863       5.3 NAIC 3     0     0     0     0     0     XXX     0     0.0     0     0     0       5.4 NAIC 4     0     0     0     0     0     XXX     0     0.0     0     0     0       5.5 NAIC 5     0     0     0     0     XXX     0     0.0     0     0     0       5.6 NAIC 6     0     0     0     0     XXX     0     0.0     0     0     0	5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.2 NAIC 2     0     0     2,594,863     0<		21.327.633	54,431,411	71.484.311	44,221,226	206.418.173	XXX	397.882.754	33.2	390 . 134 . 206	42.4	397.882.754	L
5.3 NAIC 3     0		0	0		0	, , .							
5.4 NAIC 4     0		0	0	, ,	0	0		1 0				0	(
5.5 NAIC 5     0		0	0	0	0	0		0				0	
5.6 NAIC 6 0 0 0 0 0 XXX 0 0 0.0 0 0.0		n	n	0	n	0		n				n	
		n	n	0	n	٥		n				n	
	5.7 Totals	21,327,633	54,431,411	74,079,174	44,221,226	206,418,173	XXX	400,477,617	33.4		42.6		

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1 1	2	2	A A	5	l 6	T 7	0	o Designations	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 10.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	0	84,269,898	71,634,802	33,776,407	34,319,151	XXX	224.000.258	18.7	257,270,137	28.0	224.000.258	0
6.2 NAIC 2	704,947	16,021,650	55,733,400	3,771,495	7,077,375	XXX	83,308,867	6.9	68,507,569	7.4	83,308,867	0
6.3 NAIC 3	0	1,200,000	5,873,942	0	0	XXX	7,073,942	0.6	3,399,928	0.4	7,073,942	0
6.4 NAIC 4	0	0	0	337,450	0	XXX	337,450	0.0	0	0.0	337,450	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	704,947	101,491,548	133,242,144	37,885,352	41,396,526	XXX	314,720,517	26.2	329,177,634	35.8	314,720,517	0
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

### SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations
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	Quality and	2	lon of All Bonds O	Miled December of	51, at book/Aujus	led Garryllig va I 6	lues by Major Types	0 155065 and 197	a o	10	11	12
	!	Over 1 Year	Over 5 Years	Over 10 Years	5	No Maturity	,	Col. 7 as a % of	Total from Col. 6	% From Col. 7	Total Publicly	Total Privately
NAIC Designation	1 Year or Less		Through 10 Years		Over 20 Years	Date	Total Current Year	Line 10.7	Prior Year	Prior Year	Traded	Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d)192,200,381	297,655,786	268,778,289	77,997,633	269,815,473		.01, 106, 447, 562	92.2		XXX	1, 106, 447, 562	0
10.2 NAIC 2	(d)704,947		58,328,263	3,771,495	7,077,375		.0	7.2		XXX	85,903,730	0
10.3 NAIC 3	(d)0	1,200,000	5,873,942	0	0		.07,073,942	0.6		XXX	7,073,942	0
10.4 NAIC 4	(d)0	0	0	337,450	0		.0337,450	0.0		XXX	337,450	0
10.5 NAIC 5	(d)0	0	0	0	0		.0 (c)0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	0		0 (c) 0	0.0	XXX	XXX	0	0
10.7 Totals	192,905,328	314,877,436	332,980,494	82,106,578	276,892,848		.0 (b) .1,199,762,684	100.0	XXX	XXX	1, 199, 762, 684	0
10.8 Line 10.7 as a % of Col. 7	16.1	26.2	27.8	6.8	23.1	0	.0 100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 NAIC 1	23,042,866	180,975,980	191,695,495	124, 196, 594	326, 122, 408	XXX	XXX	XXX	846,033,343	91.9	846,033,343	0
11.2 NAIC 2	938,681	17, 172, 073	43,387,371	2,192,352	7,084,885	XXX	XXX	XXX	70,775,362	7.7	70,775,362	0
11.3 NAIC 3	169,962	1,424,966	1,805,000	0	0	XXX	XXX	XXX	3,399,928	0.4	3,399,928	0
11.4 NAIC 4	0	0	0	0	0	XXX	XXX	XXX	10	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	XXX	XXX	(c) 0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	24,151,509	199,573,019	236.887.866	126.388.946	333.207.293	XXX	XXX	XXX	(b)920,208,633	100.0	920.208.633	0
11.8 Line 11.7 as a % of Col. 9	2.6		25.7	13.7	36.2	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds					00.2	7000	7001	7000		7000		0.0
12.1 NAIC 1	192,200,381	297,655,786	268,778,289	77,997,633	269.815.473		0 1.106.447.562	92.2	846.033.343	91.9	1, 106, 447, 562	XXX
12.2 NAIC 2	704.947	16,021,650	58.328.263	3,771,495	7.077.375		.0	7.2	, ,	7.7	85,903,730	XXX
12.3 NAIC 3	0	1,200,000	5,873,942	0	0,077,070		.0	0.6	, , , ,	0.4	7,073,942	XXX
12.4 NAIC 4	0	1,200,000	0,070,042	337,450	0		.0	0.0		0.0	337.450	XXX
12.5 NAIC 5	0	0	0	0	0		0	0.0		0.0	0	XXX
12.6 NAIC 6	n	0	0	0	0		0	0.0		0.0	0	XXX
12.7 Totals	192,905,328	314.877.436	332.980.494	82.106.578	276.892.848		0 1.199.762.684	100.0		100.0	V	XXX
12.8 Line 12.7 as a % of Col. 7	16.1	26.2	, , ,	6.8	23.1	0	. , , , ,	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Col. 7	10.1	20.2	21.0		ZJ. I		.0100.0		ļ		100.0	
Section 10	16.1	26.2	27.8	6.8	23.1	٥ .	.0 100.0	XXX	XXX	XXX	100.0	xxx
13. Total Privately Placed Bonds	10.1	20.2	27.0	0.0	20.1	·	.0 100.0	XXX	XXX	XXX	100.0	XXX
13.1 NAIC 1	0	0	0	n	0			0.0	0	0.0	XXX	0
13.2 NAIC 2	n	n	n	n	n		n	0.0		0.0	XXX	n
13.3 NAIC 3		n	n	n	0 		n	0.0		0.0	XXX	n
13.4 NAIC 4		0	n	n			0	0.0		0.0	XXX	0 n
13.5 NAIC 5		o	0 n	n	 n		n	0.0		0.0	XXX	 n
13.6 NAIC 6	<u> </u>	0	0 n	n	U		.0	0.0		0.0	XXX	0 0
13.7 Totals		0	0	0	0		0 0	0.0		0.0	XXX	0
		0.0	0	0.0	0.0	^						0.0
13.8 Line 13.7 as a % of Col. 7	0.0	J	0.0	J	J	0	.00.0	XXX	XXX	XXX	XXX	J
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0	.0 0.0	XXX	XXX	XXX	XXX	0.0

Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	
(a) Includes \$0 freely tradable	under SEC Rule 144 or o	qualified for resale unde	er SEC Rule 144A.									
(b) Includes \$0 current year, \$	§	0 prior year of bonds v	with Z designations an	nd \$	0 , current y	ear \$	0 p	orior year of bonds	with Z* designations.	The letter "Z" mear	ns the NAIC designat	ion was not
assigned by the Securities Valuation Office (SVO) at	the date of the statement	t. "Z*" means the SVO	could not evaluate the	e obligation becau	se valuation procedure	s for the securit	ity class are under r	egulatory review.				
(c) Includes \$0 current year, \$	\$	0 prior year of bonds v	vith 5* designations a	nd \$	0 , current y	ear \$	0 p	orior year of bonds v	with 6* designations.	"5*" means the NAI	IC designation was a	ssigned by the
(SVO) in reliance on the insurer's certification that th	e issuer is current in all pr	rincipal and interest pay	ments. "6*" means th	ne NAIC designati	on was assigned by the	SVO due to inc	nadequate certificati	on of principal and	interest payments.			
(d) Includes the following amount of short-term and cash	equivalent bonds by NAI	C designation: NAIC 1	\$151, 186, 678	; NAIC 2 \$	0 ; NAIC	3 \$	0 ; NAIC 4	\$0	); NAIC 5 \$	0 ; NAIC 6	3 \$0	J

#### **SCHEDULE D - PART 1A - SECTION 2**

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

	ivialu	irity Distribution of		, December 31, a			by Major Type and					
	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 10.6	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments					01012010000							
1.1 Issuer Obligations	147,359,071	78,963,903	21,213,832	0	0	XXX	247,536,806	20.6	36,477,298	4.0	247,536,806	0
1.2 Residential Mortgage-Backed Securities	0	0	9,247,540	0	27,341,471	XXX	36,589,011	3.0	33,289,316	3.6	36,589,011	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	147,359,071	78,963,903	30,461,372	0	27,341,471	XXX	284, 125, 817	23.7	69,766,614	7.6	284, 125, 817	0
2. All Other Governments		, ,			,		, ,		, ,		, , , , , , , , , , , , , , , , , , ,	
2.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	0	0	0	0		0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed	-	_	-		-				-			-
3.1 Issuer Obligations	19,501,188	69,550,539	83.694.463	0	1,736,678	XXX	174 . 482 . 868	14.5	98.000.274	10.6	174.482.868	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	19.501.188	69,550,539	83.694.463	0	1.736.678	XXX	174.482.868	14.5	98.000.274	10.6	174.482.868	0
4. U.S. Political Subdivisions of States, Territories and	10,021,122		10,101,110		1,142,212	7001	,,		,,		,,	-
Possessions, Guaranteed												
4.1 Issuer Obligations	4,012,489	10,440,035	11,503,341	0	0	XXX	25,955,865	2.2	30,862,112	3.4	25,955,865	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	4,012,489	10,440,035	11,503,341	0	0	XXX	25,955,865	2.2	30,862,112	3.4	25,955,865	0
5. U.S. Special Revenue & Special Assessment Obligations												
etc., Non-Guaranteed												
5.1 Issuer Obligations	21,322,051	44, 167, 555	73,446,732	3,058,121	327,489	XXX	142,321,948	11.9	114,396,632	12.4	142,321,948	0
5.2 Residential Mortgage-Backed Securities	5,582		632,442	41, 163, 105	206,090,684	XXX	258 , 155 , 669	21.5	278,005,367	30.2	258 , 155 , 669	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 Totals	21,327,633	54,431,411	74,079,174	44,221,226	206,418,173	XXX	400,477,617	33.4	392,401,999	42.6	400,477,617	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	704,947	84,792,809	128,242,758	7,892,146	15,771,271	XXX	237,403,931	19.8	156,220,794	17.0	237,403,931	0
6.2 Residential Mortgage-Backed Securities	0	0	0	4,942	0	XXX	4,942	0.0	6,332	0.0	4,942	0
6.3 Commercial Mortgage-Backed Securities	0	0	0	16,947,854	25,625,255	XXX	42,573,109	3.5	125,271,293	13.6	42,573,109	0
6.4 Other Loan-Backed and Structured Securities	0	16,698,739	4,999,386	13,040,410	0	XXX	34,738,535	2.9	47,679,215	5.2	34,738,535	0
6.5 Totals	704,947	101,491,548	133,242,144	37,885,352	41,396,526	XXX	314,720,517	26.2	329, 177, 634	35.8	314,720,517	0
7. Hybrid Securities												
7.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0		0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0		0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0		0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0		0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0		0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0		0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0		0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

	IVIalu	nity Distribution of	All Bollus Owner	December 51, a	5	6	by Major Type and	o subtype of issui	<del>3</del> 5   q	10	11	12
	'	Over 1 Year	Over 5 Years	Over 10 Years	5	No Maturity	/	Col. 7 as a % of	Total from Col. 6	% From Col. 7	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years		Over 20 Years	Date	Total Current Year	Line 10.6	Prior Year	Prior Year	Traded	Placed
9. SVO Identified Funds		····ougir o rouro	imough to touto		010.20.100.0	Date	Total Garrent Total	20 10.0	11101 100.	11101 1001	114404	1 10000
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year	7001	7001	7001	7001	7001				7001	7001	-	
10.1 Issuer Obligations	192.899.746	287.914.841	318 , 101 , 126	10,950,267	17,835,438	XXX	827.701.418	69.0	XXX	xxx	827.701.418	0
10.2 Residential Mortgage-Backed Securities	5.582	10,263,856	9,879,982	41, 168, 047	233 . 432 . 155	XXX	294.749.622	24.6	XXX	XXX	294.749.622	0
10.3 Commercial Mortgage-Backed Securities	0	0	0	16,947,854	25,625,255	XXX	42,573,109	3.5	XXX	XXX	42,573,109	0
10.4 Other Loan-Backed and Structured Securities	0	16.698.739	4.999.386	13,040,410	0	XXX	34,738,535	2.9	XXX	XXX	34,738,535	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	192.905.328	314.877.436	332.980.494	82,106,578	276,892,848	0	1.199.762.684	100.0	XXX	XXX	1, 199, 762, 684	0
10.7 Line 10.6 as a % of Col. 7	16.1	26.2	27.8	6.8	23.1	0.0		XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year					-							
11.1 Issuer Obligations	24.151.509	171.393.810	227.065.528	3.431.070	9.915.193	XXX	XXX	XXX	435.957.110	47.4	435.957.110	0
11.2 Residential Mortgage-Backed Securities	0	1,943,879	123 . 183	89,243,653	219.990.300	XXX	XXX	XXX	311,301,015	33.8	311,301,015	0
11.3 Commercial Mortgage-Backed Securities	0	0	0	21,969,493	103,301,800	XXX	XXX	XXX	125,271,293	13.6	125,271,293	0
11.4 Other Loan-Backed and Structured Securities	0	26,235,330	9,699,155	11,744,730	0	XXX	XXX	XXX	47,679,215	5.2	47,679,215	0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	24, 151, 509	199,573,019	236,887,866	126,388,946	333,207,293	XXX	XXX	XXX	920,208,633	100.0	920,208,633	0
11.7 Line 11.6 as a % of Col. 9	2.6	21.7	25.7	13.7	36.2	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	192,899,746	287,914,841	318, 101, 126	10,950,267	17,835,438	XXX	827,701,418	69.0	435,957,110	47.4	827,701,418	XXX
12.2 Residential Mortgage-Backed Securities	5,582	10,263,856	9,879,982	41, 168, 047	233,432,155	XXX	294,749,622	24.6	311,301,015	33.8	294,749,622	XXX
12.3 Commercial Mortgage-Backed Securities	0	0	0	16,947,854	25,625,255	XXX	42,573,109	3.5	125,271,293	13.6	42,573,109	XXX
12.4 Other Loan-Backed and Structured Securities	0	16,698,739	4,999,386	13,040,410	0	XXX	34,738,535	2.9	47,679,215	5.2	34,738,535	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	XXX
12.6 Totals	192,905,328	314,877,436	332,980,494	82, 106, 578	276,892,848	0	1, 199, 762, 684	100.0	920,208,633	100.0	1, 199, 762, 684	XXX
12.7 Line 12.6 as a % of Col. 7	16.1	26.2	27.8	6.8	23.1	0.0		XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	16.1	26.2	27.8	6.8	23.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Line 13.6 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0		XXX	XXX	XXX	XXX	0.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

## **SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
Book/adjusted carrying value, December 31 of prior year	11,445,841	11,445,841	0	0	0
Cost of short-term investments acquired	5,419,201,165	4,653,125,091	0	766,076,074	0
3. Accrual of discount	0	0	0	0	0
Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
Deduct consideration received on disposals		4,638,156,839	0	766,076,074	0
7. Deduct amortization of premium	214,860	214,860	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	26,199,233	26,199,233	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	26,199,233	26,199,233	0	0	0

<sup>(</sup>a) Indicate the category of such assets, for example, joint ventures, transportation equipment: Other money market mutual fund

# Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards **NONE**

Schedule DB - Part B - Verification - Futures Contracts **NONE** 

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

## **SCHEDULE E - VERIFICATION BETWEEN YEARS**

(Cash Equivalents)

	(Odon Equival	1	2	3
		Total	Bonds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	0	0	0
2.	Cost of cash equivalents acquired	5,999,813,954	5,999,813,954	0
3.	Accrual of discount	701,668	701,668	0
4.	Unrealized valuation increase (decrease)	0	0	0
5.	Total gain (loss) on disposals	7,205	7,205	0
6.	Deduct consideration received on disposals	5,875,535,382	5,875,535,382	0
7.	Deduct amortization of premium	0	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	124,987,445	124,987,445	0
11.	Deduct total nonadmitted amounts	0	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	124,987,445	124,987,445	0

<sup>(</sup>a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

# Schedule A - Part 1 - Real Estate Owned NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made **NONE** 

Schedule A - Part 3 - Real Estate Disposed **NONE** 

## **SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

	_					ago Loano OTT	THE BOSONNON O	TO CONTONE TO		1 1/ 1 / 10			- 4	45
1	2	Locati	ion	5	6	/	8			ook Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Laan	Data	Data of								
			_	Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
03943		Louisville	KY	E	01/01/1995	1.930	27,600,000	0	0	0	0	0		12/31/2015
0399999. Mortgages in g	good stai	nding - Residential mortgages-all other	r				27,600,000	0	0	0	0	0	(	0 XXX
0899999. Total Mortgag	es in goo	od standing					27,600,000	0	0	0	0	0	(	0 XXX
1699999. Total - Restruc	tured M	ortgages					0	0	0	0	0	0	(	0 XXX
		overdue interest over 90 days					0	0	0	0	0	0		0 XXX
		e process of foreclosure					0	0	0	0	0	0		0 XXX
									<b>_</b>		<b>.</b>	<b></b>		
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												tt-		
3399999 - Totals							27,600,000	0	0	0	0	0	(	0 XXX

General Interrogatory:

۱.	Mortgages in good standing \$	unpaid taxes \$	ß0	interest of	due and ι	ınpaid.

<sup>2.</sup> Restructured mortgages \$ \_\_\_\_0 unpaid taxes \$ \_\_\_\_0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ \_\_\_\_0 unpaid taxes \$ \_\_\_\_0 interest due and unpaid.
4. Mortgages in process of foreclosure \$ \_\_\_\_0 unpaid taxes \$ \_\_\_\_\_0 interest due and unpaid. .....0 interest due and unpaid.

# Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid **NONE** 

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned **NONE** 

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid NONE

## **SCHEDULE D - PART 1**

										ng-Term BOND												
1	2			Cod		6	7		Fair Value	10	11		e in Book/Adj	usted Carryin					nterest			ates
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
															Total							
															Foreign							
				F										Current								
														Current	Exchange							
				0										Year's	Change							
				r				Rate					Current	Other-	in							
			С	е				Used to	,		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
			0	l ĭ				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	J	Amount	Amount		Contractual
CUSIP			_	'_	Dand	NIAIC	Astual		Fair	Day						Doto						
			d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Descrip		е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
3130A8-JG-9	FEDERAL HOME LOAN BANK	AGCY FTSE				1FE	6,000,000	97.3110		6,000,000	6,000,000	0	0	0	0	2.070			3, 105	62, 100	06/15/2016	06/22/2023
3130AA-BG-2	FEDERAL HOME LOAN BANK	AGCY FTSE				1FE	10,358,608	99.2880	10,325,952	10,400,000	10,359,220	0	612	0	0	1.875	1.950		16,792	0	11/29/2016	11/29/2021
	FED FARM CREDIT	AGCY FTSE				1FE	2,996,140		2,954,790	3,000,000	2,996,563	٥	420	0	۵	1.660	1.680		4,980	24,900	06/01/2016	05/25/2021
	FED FARM CREDIT	AGCY FTST				1FE	7,000,000		6,674,990	7,000,000	7,000,000	0	0	0	0	1.730			29,266	0	09/28/2016	01/04/2023
	FEDERAL HOME LOAN MTGE CO	AGCY FTST				1FE	8,000,000		7,981,360	8,000,000	8,000,000	0	0	0	0	1.000	1.000		11,111	40,000	05/04/2016	05/11/2018
	FED NTL MTG ASSO	AGCY FTST				1FE	7,986,400		7,808,160	8,000,000	7,988,087	0	1,687	0	0	1.650	1.680		23, 100	66,000	04/29/2016	04/28/2021
	FED NTL MTG ASSO	AGCY FTST				1FE	5,000,000		4,970,000	5,000,000	5,000,000	٥	٥	٥	۵	1.250	1.250		521	31,250	06/13/2016	06/28/2019
	FED NTL MTG ASSO	AGCY FTST				1FE	6,891,974		6,686,796	6,920,000	6,893,936	0	1,962	0	٥	1.300	1.380		32,985	0	08/17/2016	08/17/2021
	FED NTL MTG ASSO	AGCY FTST				1FE	8,212,683	91.7430	7,582,559	8,265,000	8,213,832	0	1, 149	0	0	1.875	1.940		40,464	0	09/23/2016	09/24/2026
912828-2F-6	UNITED STATES TREASURY	GOVERNMENT				1	9,971,11	96.5280	9,652,800	10,000,000	9,972,902	0	1,791	0	0	1. 125	1.180		38,225	0	09/01/2016	08/31/2021
912828-A3-4	US TREASURY N/B	GOVERNMENT	SD.			1	885, 117	100 . 1240	876,085	875,000		٥	(1,662)	٥	۵	1.250	0.730		967	5,469	08/12/2016	11/30/2018
912828-C2-4	UNITED STATES TREASURY	GOVERNMENT	SD.			1	1,099,962	100.5200	1,090,642	1,085,000	1,098,902	0	(1,060)	٥	۵	1.500	0.890		5,572	0	11/04/2016	02/28/2019
912828-HA-1	UNITED STATES TREASURY	GOVERNMENT	SD.			1	2,243,268		2, 115, 634	2,065,000	2,117,797	0	(84,438)	٥	٥	4.750	0.620		37,049	98 , 135	07/06/2015	08/15/2017
912828-LD-0	US TREASURY N/B					1		0.0000	0	0	0	0	0	٥	0	3.250	0.000		2,600	0	01/24/2014	07/31/2016
912828-MK-3	UNITED STATES TREASURY	GOVERNMENT	SD. SD.			11	366,910	100.2110	350,739	350,000	350,719	٥	(8,805)	٥	۵	3. 125	0.590		4,577	10,938	02/26/2015	01/31/2017
912828-MS-6	UNITED STATES TREASURY	GOVERNMENT	SD.			1	4, 291, 867	100.3950	4, 116, 195	4, 100,000	4, 115, 829	0	(100,253)	0	٥	3.000	0.540	FA	42, 114	123,000	03/30/2015	02/28/2017
912828-NK-2	UNITED STATES TREASURY	GOVERNMENT	SD.			1	517,324	100.9060	504,530	500,000	504,571	0	(9, 201)	0	0	2.500	0.640	JD	12,569	6,265	08/11/2015	06/30/2017
912828-NR-7	UNITED STATES TREASURY	GOVERNMENT	SD_			1	538,850	100.9600	524,992	520,000	525,013	0	(8,575)	0	0	2.375	0.710	JJ	5, 168	12,350	05/19/2015	07/31/2017
912828-PF-1	UNITED STATES TREASURY	GOVERNMENT	SD_			1	306,328	100.8330	302,499	300,000	302,654	0	(3, 180)	0	0	1.875	0.800	AO	974	5,268	11/04/2015	10/31/2017
912828-PN-4	UNITED STATES TREASURY	GOVERNMENT	SD.			1	259,707	101.7960	254,490	250,000	254,591	٥	(4,563)	٥		2.750	0.890	JD	6,894	0	11/16/2015	12/31/2017
912828-PY-0	UNITED STATES TREASURY	GOVERNMENT	SD.			1	321,310	101.9970	316, 191	310,000	316,017	٥	(5, 141)	0	٥	2.750	1.050	FA	2,919		12/18/2015	02/28/2018
912828-QP-8	US TREASURY N/B	GOVERNMENT				1	(	0.0000	0	0	0	0	0	0	0	1.750	0.000	MN	3,719	0	05/07/2015	05/31/2016
912828-QQ-6	UNITED STATES TREASURY	GOVERNMENT	SD			11	2,628,89	101.8520	2,597,226	2,550,000	2,603,964	0	(24,927)	0	0	2.375	0.860	MN	11,559	54,512	05/24/2016	05/31/2018
912828-RE-2	UNITED STATES TREASURY	GOVERNMENT				1	106,800	100.6110	105,640	105,000	106,402	٥	(395)	٥	0	1.500	0.680	FA	535	788	07/12/2016	08/31/2018
912828-RE-2	UNITED STATES TREASURY	GOVERNMENT	SD.	. ]		1	55,940	100.6110	55,336	55,000	55,735	0	(208)	0	0	1.500	0.680	FA	693	0	07/12/2016	08/31/2018
912828-RH-5	UNITED STATES TREASURY	GOVERNMENT	SD.			1	3,042,539	100.3580	3,010,740	3,000,000	3,025,303	0	(14,367)	0	0	1.375	0.880	MS	10,597	41,252	10/19/2015	09/30/2018
912828-T3-4	UNITED STATES TREASURY	GOVERNMENT				1	9,937,517	96.3630	9,636,300	10,000,000	9,939,739	0	2,222	0	0	1.125	1.250	MS	28,902	0	10/24/2016	09/30/2021
912828-U7-3	US TREASURY N/B	GOVERNMENT				1	4,974,422	99.7110	4,985,550	5,000,000	4,974,513	٥	90	٥	٥	1.375	1.550	JD	3,211	0	12/27/2016	12/15/2019
912828-VK-3	UNITED STATES TREASURY	GOVERNMENT	SD.	. ]		1	4,409,47	100 . 4560	4,369,836	4,350,000	4,395,318	0	(14, 155)	0	0	1.375	0.670	JD	30,234	0	07/12/2016	06/30/2018
912828-VQ-0	UNITED STATES TREASURY	GOVERNMENT	SD_	]		11	354,97	100.4310	351,509	350,000	353,846	0	(1, 130)	0	0		0.670	JJ	2,014	2,404	07/12/2016	07/31/2018
0199999. Sub	ototal - Bonds - U.S. G	overnments -	leeuer Oh	linatio	ne		108.758.127	XXX	106.040.201	108.350.000	108.348.908	0	(272, 127)	0	0	XXX	XXX	XXX	413,416	593.156	XXX	XXX
36179S-JS-7	GOVERNMENT NATIONAL MORTGAG		ISSUCT OF	Igatio	113	-1	5,110,556	101.3250	4,949,178	4,884,459	5,109,007	0	(6, 287)	0	0	3.000	2.640		12,211	36,633	08/22/2016	08/01/2046
36179S-QW-0	GOVERNMENT NATIONAL MORTGAG					1	22,235,148	101.3230	21,774,803	20,934,894	22,232,464	۷	(6,729)	۸	٥	3.500			61,060	61,060	11/08/2016	11/01/2046
912828-S5-0	US TREASURY CPI	IAN FTSE		1		1	5.032.286		4,862,868	5,029,600	5,039,717	, L	(6,729)	ν	0	0.125			2,905	01,000	11/08/2016	07/15/2026
	UNITED STATES TREASURY OF					1	4,169,20		4,149,762	4, 181, 120	4,207,823	,		,		0. 125			2,414		11/09/2016	01/15/2023
			Dooldo:-#	al Ma:::	tanan D-	alcad	4, 109,203		4, 149, /02	4, 101, 120	4,201,823	u	/۱۵,۰۵۱	U	u	0. 123	9.010	00	∠,414		1 1/ 44/ 40 10	01/10/2020
	ototal - Bonds - U.S. G	overnments -	nesiaenti	ai ivior	ıyaye-Ba	ckea		1001								1001	1000	1001			1001	2007
	curities						36,547,19		35,736,611	35,030,073	36,589,011	0	33,033	0	0	XXX	XXX	XXX	78,590	97,693	XXX	XXX
0599999. Tot	al - U.S. Government I	Bonds					145,305,322	XXX	141,776,812	143,380,073	144,937,919	0	(239,094)	0	0	XXX	XXX	XXX	492,006	690,849	XXX	XXX
	al - All Other Governm							XXX	0	n	0	0	0	n	0	XXX	XXX	XXX	0	0	XXX	XXX
040507-HN-8	ARIZONA HEALTH FACS AUTH RE					1FE	1,665,560	87.0270	1,740,540	2,000,000	1,727,256	0	26,703	0	0	1.243	2.070	JAJO	6,215	•	11/08/2012	01/01/2037
041042-VA-7	ARKANSAS ST	MUNI				1FE	5,625,800		5,398,800	5,000,000	5,445,849	n	(125, 211)	n	0	4.000	1.350		8,889	200,000	07/17/2015	06/15/2020
05914F-NR-7	BALTIMORE COUNTY	MUNI		1		1FE	3,727,530		3,267,900	3,000,000	3,304,458	n	(125,211)	n	0	5.000	1.000		62.500	150,000	04/12/2013	08/01/2019
100853-VY-3	BOSTON MASS	MUNI		1		1FE	1,567,35		1,497,759	1,225,000	1,543,029	0	(24, 322)	n	0	5.000	1.900		20,417	26,712	03/09/2016	03/01/2019
13063A-4H-4	CALIFORNIA STATE	MUNI				1FE	2,721,410		2,719,578	2,580,000	2,720,479	۸	(930)	n	0	5.500	1.100		35,475	20,712 n	12/22/2016	04/01/2018
13066Y-SW-0	CALIFORNIA ST DEPT WATER RE		·			1FE	1,724,46		1,658,618	1,460,000	1,709,738	ν	(14,727)	n	0	5.000	0.960		12,167	36.500	09/22/2016	05/01/2021
199491-6U-0	COLUMBUS OHIO	MUNI		1		1FE	3,828,030		3,460,380	3,000,000	3,494,830	,	(91,906)	۸	0	5.000	1.630		56,667	150,000	04/12/2013	02/15/2022
20772J-P2-2	CONNECTICUT ST	MUNI		-		1FE			1,371,157	1,205,000	1,394,478	۸	(18,445)	۸	۸	5.000	2.970			57,572	12/03/2015	11/15/2031
235219-HA-3	DALLAS TX	MUNI				1FE	1,414,104		11.015	1,205,000	1, 394, 478	,	(1, 208)	,	ν	5.000	1.200		189	57,572	08/15/2013	02/15/2020
235219-HP-0	DALLAS TX	MUNI	······			1FE	3,698,226		3,257,306	2,990,000	3,337,031	,	(361, 195)		,	5.000	1.200		56,478	149,500	08/15/2013	02/15/2020
246381-ET-0	DELAWARE STATE	MUNI				1FE			1,404,191		1,415,400	,	(361, 195)		<sup>0</sup>	5.000	1.200		32,250	64,500	08/03/2015	07/01/2019
373384-3Z-7	GEORGIA STATE	MUNI		1		1FE	5.433.83		5,058,427	4, 180,000	5,366,694	,	(67, 139)		ν	5.000	1.290			04,300	06/16/2016	02/01/2019
373384-32-7 373384-X9-2	GEORGIA STATE	MUNI				1FE			3, 131, 861	3,070,000	3,137,175	J	(133, 738)		l	5.000	0.610		76,750	150,089	08/05/2015	02/01/2025
373384-X9-2 373384-Z8-2	GEORGIA ST	MUNI				1FE	3,323,060			1, 120,000		<u>0</u>	(27,006)		t	5.000				59,422	12/10/2015	
	HAWAII ST		·						1,338,870		1,360,289	ļū		ļ	۲		2.100		23,333			02/01/2027
419792-HL-3		MUNI				1FE	1,952,280		1,887,953	1,750,000	1,904,088	ļū	(48, 194)	ļ	0	5.000	1.030		21,875	40,590	03/16/2016	04/01/2019
419792-HM-1	HAWAII ST	MUN1				1FE	2,489,164	110.6210	2,400,476	2, 170,000	2,432,737	J0	(56,427)	0	L0	5.000	1.190	AU	27 , 125	50,332	03/16/2016	04/01/2020

## **SCHEDULE D - PART 1**

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		o i			Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	NAIC	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
419792-HN-9	HAWAII ST MUNI	<del>  •   •  </del>		1FE	3,118,722112.9570	2,999,008	2,655,000	3,053,855	0	(64,867)	0	0	5.000	1.350	A0	33, 188	61,581	03/16/2016	04/01/2021
419792-JY-3	HAWAII ST MUNI			1FE	973,934117.7190	924,094	785,000	956,778	٥	(17, 156)	0	0	5.000	1.570	AO	9,813	18,208	04/01/2016	10/01/2023
419792-MG-8	HAWAII ST MUNI			1FE	933,042120.4710	879,438	730,000	928,462	٥	(4,580)	0			1.650	AO		10,200	09/30/2016	10/01/2025
419792-MH-6	HAWAII ST MUNI			1FE			730,000	942,543	ν			۵		1.740	AO	7,908		09/30/2016	10/01/2025
									u	(4,347)			5.000		AU				
419792-MJ-2	HAWAII ST MUNI			1FE	1,934,787120.9110	1,837,847	1,520,000	1,927,639	u	(7, 148)			5.000	1.960	AU	16,467		11/01/2016	10/01/2027
419792-MK-9	HAWAII ST MUNI			1FE	930,779120.2420	877,767	730,000	926,793	U	(3,986)		u	5.000	1.950	AU	7,908	U	09/30/2016	10/01/2028
419794-YA-4	HAWAII ST MUNI			1FE	1, 161,570 101.9310	1,095,758	1,075,000	1,096,228	0	(42, 130)	0	0	5.000	1.030	JJ	26,875	53,750	06/08/2015	07/01/2017
45506D-ZG-3	INDIANA ST FIN AUTH REV MUNI			1FE	1,291,799120.7850	1,232,007	1,020,000	1,287,629	J0	(4, 170)	J0	J0	5.000	1.980 F	FA	11, 192	0	10/28/2016	02/01/2027
56052A-YE-0	MAINE ST MUNI			1FE		828,553	815,000		0	(35,945)		0	5.000	0.560	JD	3,396	40,750	09/01/2015	06/01/2017
574193-LP-1	MARYLAND ST MUNI			1FE	1,192,552117.6720	1, 147, 302	975,000	1, 159, 441	0	(28,089)	0	0	5.000	1.750		16,250	48,750	10/21/2015	03/01/2023
574193-MP-0	MARYLAND ST MUNI			1FE	7,704,347113.8570	7,366,548	6,470,000	7,576,071	0	(128,276)	٥	۵	5.000	1.030		26,958	142,879	06/13/2016	06/01/2021
574193-MQ-8	MARYLAND ST MUNI			1FE	7,207,374116.0750	6,889,051	5,935,000	7, 125,069	0	(82, 305)	٥	0	5.000	1.160		24,729	131,065	11/02/2016	06/01/2022
57582P-JQ-4	MASSACHUSETTS ST MUNI			1FE	9,20090.3410	9,034	10,000	9,423	0	134	٥	0	1.077	1.400 F	FMAN	18	96	10/25/2012	05/01/2037
57582P-QY-9	MASSACHUSETTS ST MUNI			1FE	1, 123, 039107.7940	1,088,719	1,010,000	1, 105, 736	0	(17,303)	0	0	5.000	0.590	MS	16,833	25,250	08/04/2016	03/01/2039
57583R-5Q-4	MASSACHUSETTS ST DEV FIN AGY REV			1FE	3,422,006113.4450	3,312,594	2,920,000	3,405,600	٥	(16,407)	٥	۵	5.250	1.810 F	FA	63,875	0	10/21/2016	02/01/2034
577285-4Z-9	MAUI CNTY HAWAII MUNI			1FE	621,702 102.6590	590,289	575,000	591,955	0	(25, 325)	0	0	5.000	0.560	MS	9,583	24, 198	10/08/2015	09/01/2017
577285-5A-3	MAUL CNTY HAWALL MUNI			1FE	989,749106.1410	939,348	885,000	946.702	0	(36,653)	0	0	5.000	0.780	MS	14,750	37,244	10/08/2015	09/01/2018
60412A-AH-6	MINNESOTA ST MUNI			1FE	114,611113.8360	108, 144	95,000	109,250	0	(5,361)	0	0	5.000	1.690	AO	1, 188	4,750	02/11/2015	10/01/2021
60412A-BB-8	MINNESOTA ST MUNI			1FE	6,876,654 114.4710	6,524,847	5,700,000	6,555,024	0	(321,630)	0	0	5.000	1.690	AO	71,250	285,000	02/11/2015	10/01/2021
605581-DL-8	MISSISSIPPI STATE MUNI			1FE	6,094,100116.7990	5,839,950	5,000,000	5,872,581	0	(115, 318)	0	0	5.000	2.260	.ID	20,833	250,000	01/16/2015	12/01/2031
64577B-BQ-6	NEW JERSEY ECONOMIC DEV AUTH MUNI			1FE	7,773,137101.1120	7.057.618	6.980.000	7,623,343	0	(74,071)	0	0	5.000	3.580	.ID	15,511	349,000	12/05/2014	06/15/2028
646066-GY-0	NEW JERSEY ST EDL FACS AUTH RE			1FE	1,276,401105.7280	1,205,299	1, 140,000	1,210,894	0	(46,781)	0	0	5.000	0.820	.l.i	28,500	64,283	08/03/2015	07/01/2018
646136-J8-5	NEW JERSEY ST TRANSN TR FD MUNI			1FE.	2,588,10099.5690	2,489,225	2,500,000	2,561,028	0	(9,679)	0	0	5.000	4.490	.ID	5,556	125,000	01/23/2014	06/15/2042
646136-Z4-6	NEW JERSEY ST TRANSN TR FD MUNI			1FE	691,730105.5250	680,636	645,000	688,861	٥	(2,869)	٥	۸	5.000	2.140	In	1,433	3,852	10/27/2016	06/15/2019
646136-Z5-3	NEW JERSEY ST TRANSN TR FD MUNI			1FE	795,926 . 106.8350	779,896	730,000		ν	(2,892)	Δ	ν	5.000	2.380	ID	1,622	4,360	10/27/2016	06/15/2020
646136-Z6-1	NEW JERSEY ST TRANSN TR FD MUNI			1FE	502,648 107.3140	488,279	455,000	501,033	ν	(1,614)	Δ	۸	5.000	2.580	ID	1,011	2,717	10/27/2016	06/15/2021
646136-Z7-9	NEW JERSEY ST TRANSN TR FD MUNI			1FE	429,379107.8380	415, 176	385,000	428, 162		(1,217)		u	5.000	2.770	JD		2,299	10/27/2016	06/15/2021
646136-Z8-7				1FE															
64990E-5N-3	NEW JERSEY ST TRANSN TR FD MUNI			1FE	1,844,275108.5250	1,785,236	1,645,000	1,839,718	u	(4,557)			5.000	2.970		3,656	9,824	10/27/2016	06/15/2023
	NEW YORK ST DORM AUTH ST PERS MUNI			1FE	912,916119.5450	872,679	730,000	908,861	u	(4,055)			5.000	1.750 F		7, 199	44.000	10/07/2016	02/15/2025
658256-R2-0 658256-S7-8	NORTH CAROLINA ST MUNI			1FE	1, 187,277107.8680	1, 127, 221	1,045,000	1, 158, 042	u	(29, 235)			4.000	0.710		6,967	41,800	02/10/2016	05/01/2020
	NORTH CAROLINA ST MUNI				5,660,450109.5880	5,479,400	5,000,000	5,538,955		(117, 273)	U		4.000	1.470	JD	16,667	200,000	12/15/2015	06/01/2021
658256-V5-8	NORTH CAROLINA ST MUNI			1FE	912,293118.2150	886,613	750,000		U	(19, 431)	L		5.000	2.010	JD	3, 125	37,500	07/16/2015	06/01/2023
658256-Z2-1	NORTH CAROLINA ST MUNI	· <del>-</del>		1FE	3,807,199118.2150	3,629,201	3,070,000	3,731,111		(76,088)		0	5.000	1.470	JD	12,792	111,714	03/16/2016	06/01/2023
658256-Z4-7	NORTH CAROLINA ST MUNI	· <del>-</del>		1FE	1,624,871121.8070	1,534,768	1,260,000	1,594,874	0	(29,997)		0	5.000	1.610	JD	5,250	45,850 .	02/24/2016	06/01/2025
677522-HS-6	OHIO ST MUNI			1FE	6,905,192116.4900	6,523,440	5,600,000	6,754,930	J0	(150, 262)	ļ0	J0	5.000	1.380	JD	12,444	214,667	02/26/2016	12/15/2022
677522-HT-4	OHIO ST MUNI			1FE	6,989,864118.2220	6,620,432	5,600,000	6,852,412	J0	(137,452)	ļ	0	5.000	1.590	JD	12,444	214,667	02/26/2016	12/15/2023
677522-ME-1	OHIO ST MUNI			1FE	2,762,213117.6470	2,647,058	2,250,000	2,751,354	٥	(10,859)	J	0	5.000	1.440 F	FA	46,875	0	11/02/2016	08/01/2023
688443-S7-6	OSSEO MINN INDPT SCH DIST NO 2			1FE	867,602107.4120	821,702	765,000		0	(29, 173)	0	0	5.000	1.060 F	FA	15,938	47,281	08/03/2015	02/01/2019
688443-S9-2	OSSEO MINN INDPT SCH DIST NO 2			1FE	5,898,350112.6770	5,633,850	5,000,000	5,671,395	0	(157,926)	0	0	5.000	1.590 F	FA	104, 167	309,028	07/17/2015	02/01/2021
70914P-D2-5	PENNSYLVANIA ST MUNI			1FE	1,507,330105.9010	1,472,024	1,390,000	1,486,707	0	(20,623)	٥	٥	5.000	0.870	MS	25,483	0	08/09/2016	09/15/2018
70914P-D8-2	PENNSYLVANIA STATE MUNI			1FE	1,788,561115.6540	1,676,983	1,450,000	1,774,225	0	(14,335)	٥	0	5.000	1.870	MS	26,583	0	08/09/2016	09/15/2024
70914P-D9-0	PENNSYLVANIA STATE MUNI			1FE	1,814,704116.5340	1,689,743	1,450,000	1,801,172	0	(13,532)	0	0	5.000	1.950	MS	30,611	0	08/09/2016	09/15/2025
70914P-E2-4	PENNSYLVANIA STATE MUNI	<b>.</b>		1FE	1,835,947117.1710	1,698,980	1,450,000	1,823,212	0	(12,735)	0	0	5.000	2.060	MS	26,583	0	08/09/2016	09/15/2026
79771T-KM-8	SAN FRANCISCO CALIF CITY ONTY ARPT			1FE	1,068,988 101.8460	1,013,368	995,000	1,015,486	0	(44,805)	0	0	5.000	0.460	JD	2,211	57,213	10/07/2015	06/15/2017
83710R-KE-6	SOUTH CAROLINA ST MUNI			1FE	3,114,213118.7870	3,029,069	2,550,000	3,027,805	0	(60, 190)	٥	٥	5.000	2.190	AO	31,875	127,500	07/17/2015	04/01/2024
837152-SD-0	SOUTH CAROLINA TRANSN INFRASTR			1FE	2,642,510102.9060	2,413,146	2,345,000	2,419,366	0	(98,544)	0	0	5.000	0.750	AO	29,313	117,250	09/17/2014	10/01/2017
840610-RP-6	SOUTH WASHINGTON CNTY INDPT SC			1FE	697,256 107.4120	660,584	615,000	664,546	0	(23, 386)	0	0	5.000	1.070 F	FA	12,813	38,096	08/03/2015	02/01/2019
840610-RR-2	SOUTH WASHINGTON COUNTY INDPT SC	T		1FE	5,889,650 112.6770	5,633,850	5,000,000	5,665,030	0	(156,310)	0	0	5.000	1.620 F	FA	104, 167	309,722	07/17/2015	02/01/2021
882723-SL-4	TEXAS ST MUNI			1FE	1,990,890114.1290	1,883,129	1,650,000	1,936,114	0	(54,776)	n	0	5.000	1.230	AO	20,625	82,500	01/19/2016	10/01/2021
914378-HW-7	UNIVERSITY KY GEN RCPTS MUNI			1FE	934,664 . 109.1010		810,000		n	(29, 605)	n	n	5.000	1.190	AO	10,122	40,500	08/03/2015	10/01/2019
917542-TK-8	UTAH ST MUNI			1FE	930.674 108.8520	881.701	810,000	888,321	٥	(30,748)	n	٥	5.000	1.070		20,250	40,500	08/11/2015	07/01/2019
928109-U7-0	VIRGINIA ST MUNI			1FE	1,288,960122.8120	1,228,120	1,000,000	1,284,990	۸	(3,970)	n	۸	5.000	1.710	.in	7,083	n	11/01/2016	06/01/2026
928172-B7-9	VIRGINIA ST PUB BLDG AUTH PUB MUNI			1FE		364,498	310,000	361,055	^	(7, 108)	,	0	5.000	2.290 F	FΔ	6,458	15,500	11/17/2014	08/01/2023
928172-B7-9 928172-K9-5	VIRGINIA ST PUB BLDG AUTH PUB MUNI			1FE	1,635,134102.3280	1,545,153	1,510,000	1,548,651	ν	(7, 108)	,	ν	5.000	2.290 F	ΓΛ			09/02/2015	08/01/2023
			olone !			1,040,103			u	(00,940)		υ	3.000	0.030	ι Λ		00,400	03/02/2013	
	btotal - Bonds - U.S. States, Territories	and Posses	sions - Is	suer							1			1 1					1
Ob	oligations				170,525,662 XXX	161,733,075	144,570,000	165,620,573	0	(3,611,647)	0	0	XXX	XXX	XXX	1,627,616	4,981,980	XXX	XXX

## **SCHEDULE D - PART 1**

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		- 3	Bond NA		air Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char De	s. Cost Va	lue Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
1700000 Tot	al - U.S. States, Territories and Possess	cione Bonde		170,525,662 X	XX 161.733.075	144.570.000	165.620.573	,	(3.611.647)		0	XXX	XXX	XXX	1,627,616	4.981.980	XXX	XXX
		Siulis Dulius						U		U				^^^				
072024-TM-4	BAY AREA TOLL AUTH CALIF TOLL MUNI				11704,004,680	4,000,000	4,012,489	0	(16,522)	0	0	1.500	1.080	AO	15,000	60,000	08/19/2014	04/01/2047
235241-KW-5	DALLAS RAPID TRN SR -TX MUNI		1	E6,604,074107	.42906,413,511	5,970,000	6,524,091	0	(79, 983)	0	0	5.250	1.330	JD	26,119	156,713	08/18/2016	12/01/2043
366155-E5-4	GARLAND TEX INDPT SCH DIST MUNI		1	E1,389,270119	70901,340,741	1,120,000	1,360,417	0	(26,869)	0	0	5.000	2.110	FA	21, 156	56,000	12/01/2015	02/15/2025
414004-7D-7	HARRIS CNTY TEX MUNI		1		49203,855,010	3,620,000	3,915,945	0	(39,014)	0	0	5.250	2.030		71,797	0	08/18/2016	08/15/2047
442403-GW-5	HOUSTON TEX INDPT SCH DIST MUNI		1		55702,863,926	2,500,000	2,909,681	0	(76,045)	0	0	5.000	1.650		47,222	125,000	04/12/2013	02/15/2022
							5,450,644	,	(50, 141)		u							
542690-3C-4	LONG ISLAND POWER AUTH MUNI				15105,457,550	5,000,000		با			0	5.000	3.640	MO	83,333	250,000	12/05/2014	09/01/2044
796269-VM-7	SAN ANTONIO TEX INDPT SCH DIS MUNI		1	E1,824,010118	26401,756,220	1,485,000	1,782,598	0	(38,560)	0	۵	5.000	1.970	FA	28,050	74,250	12/01/2015	02/15/2024
1899999. Sul	ototal - Bonds - U.S. Political Subdivision	ns - Issuer Ohl	ligations	26,560,463 X	XX 25,691,638	23,695,000	25,955,865	0	(327, 134)	0	0	XXX	XXX	XXX	292,677	721,963	XXX	XXX
	al - U.S. Political Subdivisions Bonds				XX 25,691,638	23,695,000	25,955,865	0	(327, 134)	0	0		XXX	XXX	292,677	721,963	XXX	XXX
004284-ZJ-7	ACALANES CALIF UN HIGH SCH DIST				2750763,750	5,000,000	795,447	0	3,347	0	٥	0.000	1.000	N/A	0	0	07/26/2016	08/01/2046
021087-UZ-2	ALPINE UTAH SCH DIST MUNI		16		15502,303,100	2,000,000	2,392,418	0	(47,642)	0	0	5.000	1, 110	MS	29,444	50,000	05/03/2016	03/15/2022
047870-AZ-3	ATLANTA GA WTR & WASTE WTR REV				8350	1,410,000	1,586,370	n	(16, 180)	n	0	5.500	1.010		12,925	38,775	09/21/2016	11/01/2019
094797-Z8-3					5750 4,948,609	4,245,000	5,037,814	,	(122, 450)		u	5.000				124,402	12/17/2015	
	BLOOMINGTON MINN INDPT SCH DIS							با			٧		1.740		88,438			02/01/2023
13063C-R3-6	CALIFORNIA ST FOR PREVIOUS ISSUE		1		77302,286,380	1,925,000	2,425,450	ļ0	(26,230)	0	۵	5.000	1.410		32,083	32,885	07/25/2016	09/01/2024
184540-6R-8	CLEAR CREEK TEX INDPT SCH DIST		1		1200986,302	835,000	978,706	0	(18,325)	0	٥	5.000	2.360	FA	15,772	41,750	07/16/2015	02/15/2024
235036-E7-1	DALLAS FT WORTH INTL AIRPORT MUNI		1	E547,325105	5070527,535	500,000		0	(5, 122)	0	0	5.000	3.740	MN	4,167	25,000	11/15/2012	11/01/2045
239019-P4-8	DAVIS CNTY UTAH SCH DIST MUNI		16		1540	650,000	728,700	0	(22, 355)	0	0	5.000	1.360	.ID	2,708	32,500	08/12/2015	06/01/2020
239019-P7-1	DAVIS CNTY UTAH SCH DIST MUNI		16		2940 797.599	680,000	800.437	0	(17.398)	٥	n	5.000	2.040	ID	2,833	34.000	08/12/2015	06/01/2023
														JD				
239019-P8-9	DAVIS CNTY UTAH SCH DIST MUNI		1		8860921,367	775,000	924,441		(18,382)	0	٥	5.000	2.170	JD	3,229	38,750	08/12/2015	06/01/2024
259327-K9-4	DOUGLAS CNTY SCH DIST MUNI		1F		.3850	850,000		0	(28,807)	0	0	4.000	0.580	JD	1,511	34,000	09/01/2015	06/15/2017
29270C-P9-0	ENERGY NORTHWEST WASH ELEC REV		1	E1,397,099120	11601,321,276	1, 100,000	1,376,225	0	(20,874)	0	0	5.000	1.800	JJ	27,500	10,847	04/04/2016	07/01/2025
303820-8E-7	FAIRFAX COUNTY VA MUNI		16	E3,844,590114	5200 3,435,600	3,000,000	3,487,167	0	(98, 386)	0	0	5.000	1.440	AO.	37,500	150,000	04/12/2013	10/01/2021
30382A-CG-5	FAIRFAX CNTY VA MUNI		16		2950	750,000		0	(17,206)	0	0	5.000	2.230	۸۵	9,375	37,500	07/16/2015	10/01/2024
								0						AU				
396784-KK-5					98506,077,923	5,845,000	6, 110, 923	u	(254,424)		0	5.000	0.600	JJ	134,760	292,250	01/15/2015	01/15/2018
396784-KL-3	GREENWICH CONN MUNI		1		50606,283,726	5,845,000	6,336,718	ļ0	(238, 161)	0	0	5.000	0.830	JJ	134,760	292,250	01/15/2015	01/15/2019
419792-JW-7	HAWAII ST MUNI	.	1		8640760,675	680,000	776,067	0	(17,846)	0	0	5.000	1.140	A0	8,500	15,772	04/01/2016	10/01/2020
440673-J5-1	HORRY CNTY SC SCH DIST MUNI		16	E707,339107	7490	635.000	691.722	0	(15,617)	0	0	5.000	0.830	MS	10.583	8,555	04/26/2016	03/01/2019
440673-J6-9	HORRY CNTY SC SCH DIST MUNI		1		5500	635,000	714,799	0	(14, 937)	Λ	0	5.000	0.960	MS	10,583		04/26/2016	03/01/2020
440673-J7-7	HORRY CNTY SC SCH DIST MUNI		16		6690	635,000	735,840	0	(14,235)	٥	٥	5.000	1.090		10,583	8,555	04/26/2016	03/01/2021
440073-J7-7														MO				
462590-JD-3	IOWA STUDENT LN LIQUIDITY CORP				19102,907,334	2,845,000	2,845,000		0	0	0	4.625	4.620	JD	10,965	131,581	11/10/2011	12/01/2019
495289-SY-7	KING COUNTY SWEER REV MUNI		1		64201,313,257	1,255,000	1,318,174	ļ0	(62,741)	0	۵	5.750	0.690	JJ	36,081	72, 163	08/26/2015	01/01/2043
512462-XA-5	LAKEVILLE MINN INDPT SCH DIST MUNI		1		32701,046,943	900,000	1,089,483	0	(19,461)	0	0	5.000	1.370	FA	29,500	0	04/18/2016	02/01/2023
512462-XB-3	LAKEVILLE MINN INDPT SCH DIST MUNI		1		95701,214,957	1,030,000	1,269,846	0	(20,888)			5.000	1.510		33,761	0	04/18/2016	02/01/2024
542433-RC-3	LONG BEACH CALIF UNI SCH DIST MUNI	T	16		7280593,640	500,000	634,689	n	(8,081)	n	n	5.000	1.910	FA	10,417	7,431	05/10/2016	08/01/2029
544646-4Y-5	LOS ANGELES CALIFORNIA SCHOOL MUNI		" 1i		0470	3,000,000	3,819,644	2	(23, 266)	۷		5.000	1.850	11	44, 167		08/29/2016	07/01/2030
								ļ			ע			JJ				
57582P-Q5-2	MASSACHUSETTS ST MUNI		1		46601,219,760	1,075,000	1,218,572	۵	(29,675)	0	٥	5.000	1.940	FA	22,396	53,750	06/08/2015	08/01/2021
57584X-FS-5	MASSACHUSETTS ST DEV FIN AGY R		1		8950719,812	655,000	729,040	0	(7,278)	0	0	5.000	3.470	FA	12,372	26,746	10/07/2015	08/15/2033
57584X-FT-3	MASSACHUSETTS ST DEV FIN AGY R		1	E734,838109	2000	655,000	726,465	0	(7,009)	0	0	5.000	3.520	FA	12,372	26,746	10/07/2015	08/15/2034
57584X-XN-6	MASSACHUSETTS ST DEV FIN AGY R	[]			7260	730,000	832,354	n	(5,613)	Λ	0	5.000	0.960		7.199	n	10/06/2016	07/15/2020
57584X-XQ-9			1			730,000		ν	(5, 225)	۷	0		1.130					
	GOLDMAN SACHS & CO MUNI						881,243	ļū		0		5.000			7,199	0	10/06/2016	07/15/2022
57584X-XY-2	MASSACHUSETTS ST DEV FIN AGY R				5130	560,000	701,890	٥	(2,447)	0	0	5.000	2.060		5,522	0	10/28/2016	07/15/2030
57584X-XZ-9	MASSACHUSETTS ST DEV FIN AGY R	.	1		.9520179,928	150,000	187,857	0	(711)	0	0	5.000	2.070	JJ	1,479	0	10/06/2016	07/15/2031
57584X-YA-3	MASSACHUSETTS ST DEV FIN AGY R		16	E448,610118	8380 427,817	360,000	446,983	L 0	(1,627)	0	0	5.000	2.180	JJ	3,550	0	10/06/2016	07/15/2033
57584X-YB-1	MASSACHUSETTS ST DEV FIN AGY R	[]	16		2860	220,000	272,087	n	(972)	Λ	0	5.000	2.230	.1.1	2,169	n	10/06/2016	07/15/2034
587635-FA-6			1					Q		۷	ν			N/A	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰			
	MERCED CALIF UN HIGH SCH DIST MUNI				1100302,200	2,000,000	327,489	ļū	8,349	0	ū	0.000	6.210		0	0	07/26/2016	08/01/2046
592112-DF-0	MET GOVT NASHVILLE & DAVIDSON MUNI		1		8550882,768	850,000	885,658	٥	(9,944)	0	0	5.000	0.780		21,250	0	09/15/2016	01/01/2027
59259Y-3Q-0	METROPOLITAN TRANSN AUTH NY REV F	.	1		.42201,400,602	1,280,000	1,403,639	0	(12,424)	0	0	5.000	3.650	MN		64,000	08/07/2015	11/15/2045
59333F-SV-3	MIAMI -DADE CNTY HFA MUNI		16	E2,417,380114	01502,280,300	2,000,000	2,394,167	n	(23, 213)			5.000	2.640	JJ	50,000	13,889	04/29/2016	07/01/2037
59447P-MN-8	MICHIGAN FIN AUTH REV MUNI	[	16		02001,096,715	1,075,000	1,097,757	n	(45,259)	Λ	n	5.000	0.750	.i.i	26,875	53,750	06/08/2015	07/01/2017
603827-WS-1					6030 1,206,030		1,266,484	,	(3,816)	۷	u	5.000					11/01/2016	
	MINNEAPOLIS & ST PAUL MINN MET					1,000,000		ļū		0	ū		2.030	JJ	12,083	0		01/01/2027
60412A-CZ-4	MINNESOTA ST FOR PREVIOUS ISSU		1F		01001, 155, 506	1,060,000	1, 163, 276	ļ0	(39, 163)	0	0	5.000	1.160	FA	22,083	50,350	08/11/2015	08/01/2019
60412A-DT-7	MINNESOTA ST FOR PREVIOUS ISSU		1	E2, 150, 013 102	34602,031,568	1,985,000	2,034,585	٥	(84, 556)	0	٥	5.000	0.700	FA	41,354	94,288	08/05/2015	08/01/2017
60412A-DV-2	MINNESOTA ST FOR PREVIOUS ISSU		1		01001,520,690	1,395,000	1,533,164	0	(52, 448)	0	0	5.000	1.100	FA	29,063	66,263	08/25/2015	08/01/2019
	NEW JERSEY HEALTH CARE FACS MUNI	T			1510	5,000,000	5,327,637	n	(36,815)	٥	0	5.000	3.980	11	125,000	250,000	11/18/2014	07/01/2044
								,			u							
646066-QV-5	NEW JERSEY ST EDL FACS AUTH RE			E781,679 _ 118	5050	630,000	766,964	ļU	(14,714)	0	0	5.000	1.470	JJ	23,275	0	03/09/2016	07/01/2023

## **SCHEDULE D - PART 1**

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Identification	Description	е	n	Char	Des.	Cost Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
647310-W8-0	NEW MEXICO ST SEVERANCE TAX MUNI				1FE	1,270,310120.6270	1,206,270	1,000,000	1,266,294	0	(4,016)	0	0	5.000	1.920	JJ	25,000	0	11/01/2016	07/01/2026
64966L-MX-6	NEW YORK NY MUNI				1FE	1,982,146102.3460	1,872,932	1,830,000	1,876,040	0	(78,527)	0	0	5.000	0.670	FA	38 , 125	91,500	08/19/2015	08/01/2017
64966L-RC-7	NEW YORK NY MUNI	_L			1FE	1.771.604102.3460	1.673.357	1.635.000	1.676.332	0	(70.507)	0	0	5.000	0.650	FA	34.063	81.750	08/19/2015	08/01/2017
64990A-FJ-9	NEW YORK ST DORM AUTH SALES TA				1FE	4.135.404110.7760	4,032,246	3,640,000	4,099,347	0	(36,057)	0	0	5.000	0.990	MS	46,511	0	09/22/2016	03/15/2020
650116-AQ-9	NEW YORK TRANSN DEV CORP SPL F				2FE	1,149,420 104.0190	1,040,190	1,000,000	1,140,615	0	(8,805)	0	0	5.000	2.900	11	25,000	4. 167	06/16/2016	07/01/2041
658196-5H-9	NORTH CAROLINA ESATN MUN PWR A				1FE	1,064,878 100.0000	1,005,000	1,005,000	1,005,000	٥	(44,952)	٥	0	5.000	0.510		25,125		08/26/2015	01/01/2017
		-†			1FE				4.820.628	ر	(103,009)	j		5.000		UU				
65829Q-CF-9	NORTH CAROLINA ST LTD OBLIG MUNI					5,019,120118.3180	4,732,720	4,000,000		٩			Ω		1.980	MIN	33,333		201/15/2015	05/01/2025
667825-UJ-0	NORTHWEST TEX INDPT SCH DIST MUNI				1FE	1,001,730100.4670	944,390	940,000	945, 156	0	(42, 114)	0	0	5.000	0.500		17,756		08/26/2015	02/15/2031
68428T-CQ-8	ORANGE CNTY CALIF SANTN WASTEW	-			1FE	1,282,669117.5160	1,239,794	1,055,000	1,267,094	0	(15,575)	0	0	5.000	2.510	FA	21,979	17,730	03/03/2016	02/01/2033
718814-Q3-3	PHOENIX ARIZ MUNI	.			1FE	918,603120.4570	879,336	730,000	915,293	0	(3,310)	0	0	5.000	1.770	JJ	10,950	0	10/28/2016	07/01/2025
721876-TD-2	PIMA CNTY ARIZ SWR REV MUNI	.1 1		·	1FE	1.328.996117.8740	1.237.677	1.050.000	1,314,831	0	(14, 164)	0	0	5.000	1.440	JJ	25,375	0	.07/25/2016	07/01/2024
74265L-D4-7	PRIVATE COLLEGES & UNIVS AUTH MUNI	1			2FE	1,479,373104.1820	1,396,039	1,340,000	1,454,248	n	(13,545)	n	n	5.000	3.650	AO	16,750	67,000	2/10/2015	04/01/2044
786134-PG-5	SACRAMENTO CNTY CALIF SANTN DI	1			1FE	836,60089.3390		890,000	837 . 140	n	540	n	0	1.094	1.450	M ISD	811	2,421	10/24/2016	12/01/2035
796253-X4-9	SAN ANTONIO TEX ELEC & GAS RE MUNI	-			1FE	1,918,498 100.3000	1,810,415	1,805,000	1,811,796		(81,444)	۱ ۲	0	5.000	0.470	moon	37,604	90,250	09/01/2015	02/01/2032
797683-GV-5		-+			1FE		986.798									FA				
	SAN FRANCISCO CALIF CMNTY COLL	-				1,024,086113.4250		870,000	987,875	u	(25, 175)		Ω	5.000	1.820	JD	1,933		.07/16/2015	06/15/2021
79771T-KN-6	SAN FRANCISCO CALIF CITY & CNT				1FE	1, 163, 054 105. 5580	1, 103, 081	1,045,000	1,110,116	0	(44, 337)	0	0	5.000	0.680	JD	2,322	60,088	10/07/2015	06/15/2018
860758-RD-5	STILLWATER MINN INDPT SCH DIST				1FE	730,586110.1840	694, 159	630,000	700,214	0	(22, 180)	0	0	5.000	1.300		13, 125	30, 100	08/03/2015	02/01/2020
860758-RF-0	STILLWATER MINN INDPT SCH DIST				1FE	848,576114.8690	821,313	715,000	821,521	0	(19,775)	0	0	5.000	1.910	FA	14,896	34, 161	08/11/2015	02/01/2022
86476P-RD-2	SUFFOLK CNTY NY MUNI				1FE	755,773115.3280	726,566	630,000	740,433	0	(13,641)	0	0	5.000	2.380	MN	5,250	30, 188	10/21/2015	05/01/2024
86476P-RE-0	SUFFOLK CNTY NY MUNI	.1			1FE	749,927114.6840	722,509	630,000	735,358	٥	(12,955)	0	0	5.000	2.490	MN	5,250	30 , 188	10/21/2015	05/01/2025
864777-AR-8	SUFFOLK CNTY NY WTR AUTH MUNI	.1			1FE	6,624,389 103.2740	6,335,860	6.135.000	6,349,536	0	(255, 726)	0	0	5.000	0.780	MN	51, 125	293, 117	12/01/2015	11/01/2017
88283L-HY-5	TX TRANSN COMMN ST HWY FD R MUNI				1FE	1,245,001110.7880	1,190,971	1,075,000	1,191,354	0	(34,636)	0	0	5.000	1.570	AO	13,438		06/08/2015	04/01/2020
88283L-JW-7	TX TRANSN COMMN ST HWY FD R MUNI				1FE	1,517,567 119.1160	1,459,171	1,225,000	1,484,647	n	(30,643)	0	0	5.000	2.030		15.313	61,250	12/01/2015	10/01/2024
91802R-BP-3	UTILITY DEBT SECURITIZATION AU	+			1FE	1,265,767116.0970	1,230,628	1,060,000	1,246,312	٥	(18, 098)	٥	٥	5.000	2.770		2,356	60,063	12/01/2015	12/15/2034
91802R-BV-0	UTILITY DEBT SECURITIZATION AU				1FE	3,628,213114.9940		3,080,000		ν	(47,583)			5.000	2.770	JD	6,844		12/01/2015	12/15/2037
									3,576,863	u						JD		174,533		
927781-Q3-1	VIRGINIA COLLEGE BLDG AUTH MUNI				1FE	3,391,713107.2410	3,222,592	3,005,000	3,228,893	0	(105, 260)	0	0	5.000	1.360	FA	62,604	150,250	06/09/2015	02/01/2019
92778W-AK-2	VIRGINIA COLLEGE BLDG AUTH MUNI	-+			1FE	5, 174,869118.3110	4,797,511	4,055,000	4,963,909		(109, 382)	0	0	5.000	1.850	MS	67,583		01/15/2015	09/01/2024
92817T-GB-6	VIRGINIA ST PUB SCH AUTH SPL 0	.			1FE	638,962116.0860	609,452	525,000	627 , 108	۵	(11,857)	0	٥	5.000	1.360	FA	17,792		03/30/2016	08/01/2022
92817T-GC-4	VIRGINIA ST PUB SCH AUTH SPL 0				1FE	588,221118.0510	560,742	475,000	578 , 189	0	(10,032)	0	0	5.000	1.510	FA	16,097		03/30/2016	08/01/2023
92817T-GD-2	VIRGINIA ST PUB SCH AUTH SPL 0				1FE	1,325,017119.5850	1,261,622	1,055,000	1,304,278	0	(20,738)	0	0	5.000	1.660	FA	35,753	0	03/30/2016	08/01/2024
92818F-BB-0	VIRGINIA ST PUB SCH AUTH SPL 0	.			1FE	828,464114.3490		700,000	825,087	0	(3,377)	0	0	5.000	1.350	FA	4,958	0	11/01/2016	02/01/2022
92818F-BC-8	VIRGINIA ST PUB SCH AUTH SPL 0	. L			1FE	1,034,456116.3890	995.126	855,000	1,030,535	0	(3,921)	0	0	5.000	1.460	FA	6.056	0	11/01/2016	02/01/2023
92818F-BE-4	VIRGINIA ST PUB SCH AUTH SPL 0				1FE	1,288,046119.4610	1,230,448	1,030,000	1,283,880	0	(4, 166)	0	0	5.000	1.720	FA	7,296		11/01/2016	02/01/2025
92818F-BF-1	VIRGINIA ST PUB SCH AUTH SPL 0				1FE	1,177,361120.2680	1,118,492	930,000	1,173,851	0	(3,511)	0	0	5.000	1.850	FA	6,588		11/01/2016	02/01/2026
92818F-BG-9	VIRGINIA ST PUB SCH AUTH SPL 0				1FE	957, 103 121.0470	907.853	750,000	954.495	n	(2,610)	n	n	5.000	2.000		5.313		.11/01/2016	02/01/2027
93974D-RP-5	WASHINGTON ST FOR ISSUED DTD MUNI	-			1FE	911,277113.3190	900.882	795.000	899.036	n	(10,380)	ا ۸	۸	5.000	3.240	FΔ	16.563	32.352	10/21/2015	08/01/2038
93974D-SQ-2	WASHINGTON ST FOR ISSUED DTD MUNI				1FE	717,275115.0170	707.355	615,000	706,409	ν	(9,215)	ا ۸	ν	5.000	3.240	EA	12,813		10/21/2015	08/01/2033
					1FE							ו עַ								
93974D-WZ-7	WASHINGTON ST FOR ISSUED DTD MUNI					651,260120.0320	600,160	500,000	644,827	ū	(6,433)	ō	ū	5.000	1.710		11,597		06/29/2016	08/01/2027
956622-K3-7	W VIRGINIA HOSPITAL FINANCE A MUNI	.+			1FE	3, 177,318117.2720	2,972,845	2,535,000	3,141,275	0	(36,043)	0	0	5.000	1.910		10,563		05/06/2016	06/01/2025
988516-BD-1	YUMA ARIZ MUN PPTY CORP UTIL S	- <b> </b> - -			1FE	552,775101.9160	524,867	515,000	526 , 188	۵	(22, 269)			5.000	0.640	JJ	12,875	17,882	10/07/2015	07/01/2017
988516-BE-9	YUMA ARIZ MUN PPTY CORP UTIL S				1FE	587,558 105.3470	558,339	530,000	562,212	٥	(21,232)	0	٥	5.000	0.910	JJ	13,250	18,403	10/07/2015	07/01/2018
2599999. Su	btotal - Bonds - U.S. Special Revenues -	Issuer	Oblic	ations		143,546,245 XXX	136,502,629	128,820,000	139, 185, 462	0	(2,940,887)	0	0	XXX	XXX	XXX	1,973,499	4,215,419	XXX	XXX
3128M8-RT-3	FGOLD 30YR GIANY FHLMC		Ĭ		1	924,896 105.9260	912,150	861,120	920,667	0	(12,608)	0	0	4.000		MON	2,870	34,445	.11/25/2014	04/01/2041
3128MB-N7-8	FGOLD 15YR GIANT FHLMC	T		4	1	83,063 102.9080	80,569		80,412	n	(1,410)	n	0	5.000	3.880		326	3,915	.04/07/2010	12/01/2021
3128MJ-Y2-0	FGOLD 30YR GIANY FNMA	·			1	6,609,930 105.1560	6,496,899	6,178,344	6,608,675	n	(4,419)	n	0	4.000	3.440		20,594	20,594	11/09/2016	10/01/2046
3128MJ-Y8-7	FGOLD 30YR GIANY FNMA	-			1	5.993.354105.1640	5.888.795	5,599,630	5.992.212	0	(4, 419)	۸	٥	4.000	3.440		18.665		11/09/2016	11/01/2046
	FED NTL MTG ASSO FNMA	-									(4, 190)	ו לייייייין								
312942-F9-1		-										j		3.500	2.990				11/08/2016	09/01/2040
312971-BM-5	FGOLD 15YR FHLMC			4		123,330103.2930	120,074	116,246	118,684	ū	(1,581)	ō	<u>0</u>	5.000	3.720		484		04/07/2010	04/01/2020
312971-CQ-5	FGOLD 15YR FHLMC	.+		4		113,192 102.8560	109,737	106,690	108,928	ļ0	(1,585)	0	0	5.000	3.720		445		.04/07/2010	04/01/2020
312971-MS-0	FGOLD 15YR FHLMC			4	1	127,302103.5940	124,303	119,990	122,549	٥	(1,957)	0	۵	5.000	3.730		500		04/07/2010	05/01/2020
312972-DX-7	FGOLD 15YR FHLMC			4	1	184,503103.1020	179,301	173,906	177,553	0	(3,022)	0	٥	5.000	3.720		725		04/07/2010	04/01/2020
312972-EK-4	FGOLD 15YR FHLMC			4	1	91,917102.5210	88,822	86,638	88,455	0	(1,687)	0	٥0	5.000	3.720		361		04/07/2010	04/01/2020
312972-GT-3	FGOLD 15YR FHLMC	. []		4	1	126,057 102.8950	122,256	118,816	121,308	0	(2,368)	0	o	5.000	3.720		495	5,941	04/07/2010	04/01/2020
312972-GZ-9	FGOLD 15YR FHLMC	1		4	1.	131.928 102.4440	127.389	124,350	126.958	0	(3,073)	0	0	5.000	3.720		518		.04/07/2010	04/01/2020
3132GK-ZQ-2	FGOLD 30 YR FHLMC				1			746,827	798,570	n	(10, 102)	n	n	4.000		MON	2.489		11/25/2014	11/01/2041
3132HR-NC-0	FEDERAL HOME LOAN MTGE CO FHLMC				1	16,353,19299.8920	15,709,601	15,726,586	16,281,230	n	(93, 916)	n	n	3.000	2.690		39,316		.01/10/2013	01/01/2043
3 TOEITH 140 0	- EDELUGE FORME ECONO MITOLE CO TITLEMO											J		U.00U	2.000			tr 1,100	10/ 20 10	01/01/2070

## **SCHEDULE D - PART 1**

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CUSIP		d g	Bond	NAIC	Actual Fair	Fair	Par	Carrying	Increase/	tization) Impai	rment   Ca	rrying Rate	Rate When	Due and	Received	Maturity
Identification	Description	e n	Char	Des.	Cost Value	Value	Value	Value	(Decrease)	Accretion Recor	nized V	alue of	of Paid	Accrued	During Year Acqui	red Date
3132JN-LY-1	FEDERAL HOME LOAN MTGE CO FHLMC	<u> </u>	0.14.	1			2,488,183		(200.0000)		0				7,25711/08/2	
						2,559,868		2,616,826		(698)		03.500	3.050 MON	7,257		
3132KF-CU-4	FEDERAL HOME LOAN MTGE CO FHLMC			.	1,633,949102.7520	1,570,311	1,528,253	1,589,843		(13,389)	V	03.000	2.390 MON	3,821	46,89010/28/2	
3132M3-T6-4	FEDERAL HOME LOAN MTGE CO FHLMC			.  1	423,554102.9200	425,939	413,854	422,840	0	(1, 202)	0	3.500	3.310 MON	1,207	14,48505/06/2	201412/01/2043
3132WF-UP-2	FEDERAL HOME LOAN MTGE CO FHLMC				287 , 15499 . 3650	273,452	275,200	287,028	0	(204)	0	3.000	2.670 MON	688	2,75208/09/2	201608/01/2046
3132WG-GL-5	FEDERAL HOME LOAN MTGE CO FHLMC			1	1,271,130105.0600	1,247,719	1, 187, 625	1,270,887	0	(351)	0	04.000	3.440 MON	3,959	3,95911/09/2	201609/01/2046
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC		1	1 1	6,267,374105.0560	6,151,710	5,855,649	6,266,172	n	(1,760)	0	0 4.000	3.440 MON	19,519	19,519 11/09/2	
3132WH-EE-1	FEDERAL HOME LOAN MTGE CO FHLMC			4	6,740,00799.3340	6,696,688	6,741,587	6,740,013	^	6	<u>^</u> †	03.000	3.000 MON	16,854	011/29/2	
									ļ		ا الم					
3132WH-GW-9	FEDERAL HOME LOAN MTGE CO FHLMC			· [	466,380105.1640	458,243	435,742	466,290	٩	(209)	n	04.000	3.440 MON	1,452	1,45211/09/2	
31335A-BG-2	FEDERAL HOME LOAN MTGE CO FHLMC			.  1	5,711,06499.8920	5, 464, 133	5,470,040	5,708,137	0	(13,842)	0	03.000	2.630 MON	13,675	54,70008/09/2	
31335A-ZF-8	FEDERAL HOME LOAN MTGE CO FHLMC				3,525,67399.3340	3,503,013	3,526,500	3,525,677	0	3	0	03.000	3.000 MON	8,816	011/29/2	2016 10/01/2046
31336W-CP-2	FGOLD 15YR FHLMC		4	. 1	118,627 _ 104.4370	116,775	111,813	114,385	0	(1,966)	L	5.000	3.770 MON	466	5,59104/07/2	201010/01/2020
	FANNIE MAE ABS FTST	1		1FE	8,999,10099.1800	8,926,200	9,000,000	8,999,199	0	99	0	01.250	1.250 MS	31,563	009/16/2	
31371K-NX-5	FED NTL MTG ASSO FNMA		- 1	1	5,771100.3150	5.594	5.576	5,582	n	(42)		05.500	4.950 MON	26	307 12/24/2	
			[	1					ν		y					
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO ABS FTST		[	-	6,715,079101.8610	6,560,168	6,440,314	6,737,305	ļ	13,484		03.000	2.630 MON	16,035	88,38111/01/2	
3137BS-ZE-6	STRU_AM-9241:PA CMO		4	. 1		7,806,199	7,506,249	8,037,430	ļ0	(3,688)	Þ	03.500	2.820 MON	21,893	21,89311/02/2	
3138AS-YN-6	FED NTL MTG ASSO FNMA			.  1		1,891,808	1,840,782	1,934,218	0	(26,744)	0	3.500	3.030 MON	5,369	64,42704/20/2	
3138AU-RL-3	FED NTL MTG ASSO FNMA				635, 116 104. 4880	629,583	602,541	632,442	0	(7,730)	0	3.500	2.460 MON	1,757		201610/01/2026
3138AW-H2-2	FED NTL MTG ASSO FNMA			1	1,671,605103.0680	1,633,554	1.584.929	1,671,291	0	(5,622)	0	03.500	3.000 MON	4,623	4,62311/08/2	201612/01/2041
	FED NTL MTG ASSO FNMA			1	721,673 103.0710	705,476	684,456	721,538	0	(1,748)	0	03.500	3.010 MON	1,996	1,996 11/08/2	
	FED NTL MTG ASSO FNMA			4			1,345,552						3.010 MON	3,925		
				.	1,419,137102.4850	1,378,989		1,418,873	u	(2,957)	L	03.500				
	FED NTL MTG ASSO FNMA			.	9,362,787105.5580	9,227,176	8,741,333	9,338,898	0	(178, 282)	0	04.000	3.370 MON	29,138	349,65310/02/2	
3138E9-EX-4	FED NTL MTG ASSO			1	424,97099.5600	412,529	414,353	424,372	0	(2,411)	0	03.000	2.780 MON	1,036	12,43102/26/2	
3138ED-UL-3	FED NTL MTG ASSO FNMA				1,640,651102.5230	1,596,483	1,557,195	1,640,355	0	(5,805)	0	03.500	3.020 MON	4,542	4,542 11/08/2	201605/01/2042
3138EJ-ZR-2	FED NTL MTG ASSO FNMA			1	2,206,971103.0650	2, 134, 223	2,070,754	2,205,907	0	(6,201)	0	03.500	2.930 MON	6,040	18, 11909/19/2	2016 10/01/2042
3138EK-FA-8	FED NTL MTG ASSO			1	2,031,95799.9010	1,985,277	1,987,244	2,029,471	0	(6,678)	0	03.000	2.810 MON	4,968		
3138EK-G7-4	FANNIE MAE FNMA			1	646.702 103.0670	625, 168	606,564	646,386	0	(1,883)		0 3.500	2.920 MON	1.769	5,30709/19/2	
3138EK-GU-3	FED NTL MTG ASSO FNMA				1,255,688107.6350	1,243,528	1, 155, 320	1,251,407	U	(30,885)	V	04.500	3.730 MON	4,332	51,98907/30/2	
	FED NTL MTG ASSO FNMA			.  1	241,393102.9890	232,991	226,229	241,278	۵	(1, 106)	Q	3.500	2.930 MON	660	1,98009/19/2	
3138EM-FX-4	FED NTL MTG ASSO FNMA			1	2,030,446103.0520	1,961,687	1,903,590	2,029,504	0	(6,092)	0	03.500	2.940 MON	5,552	16,65609/19/2	2016 12/01/2043
3138EP-S4-7	FED NTL MTG ASSO FNMA				3,031,999 105.5470	3,000,026	2,842,360	3,024,927	0	(59, 213)	0	04.000	3.470 MON	9.475	113,69408/04/2	201507/01/2045
	FED NTL MTG ASSO FNMA			1	1,846,072 _ 105.5210	1,816,708	1,721,655	1,842,872	0	(27,040)	0	0 4.000	3.370 MON	5,739	57,38902/18/2	2016 12/01/2042
	FED NTL MTG ASSO FNMA			1	4,103,929105.6190	4,064,018	3,847,810	4,096,617	0	(29,758)	0	04.000	3.470 MON	12,826	153,91212/02/2	
3138EQ-ZF-2				1			9,946,674		0							
					10,841,875105.7830	10,521,890		10,833,460	ļū	(35,947)	الم		3.290 MON	33, 156		
	FED NTL MTG ASSO FNMA			· [	9,423,606105.5540	9,251,672	8,764,871	9,421,417	0	(22, 222)	y	04.000	3.350 MON	29,216	29,21611/08/2	
3138ER-LX-6	FED NTL MTG ASSO FNMA			.	320,427100.2300	319,280	318,548	320,424	ļ0	(19)	J   L	02.500	2.410 MON	664	66411/23/2	
3138ET-TP-1	FNMA 30 YR POOL FNMA			.  1	10,081,890105.8990	9,730,899	9, 188, 849	10,073,604	0	(38,519)	D L	4.000	3.240 MON	30,630	91,88808/29/2	
3138ET-WQ-5	FED NTL MTG ASSO FNMA				2,770,259102.8820	2,760,386	2,683,060	2,770,312	0	53	0	03.000	2.520 MON	6,708	011/28/2	201606/01/2031
	FED NTL MTG ASSO FNMA			1	3,178,354 103.0600	3,059,979	2,969,124	3, 176, 822		(11, 266)	0 I	03.500	2.920 MON	8,660	25,98009/19/2	
	FED NTL MTG ASSO FNMA			1	56,118 99.7460	56.564	56,708	56.160	n	55	0	03.000	3.080 MON	142	1,70108/01/2	
3138LS-SB-7	FED NTL MTG ASSO FNMA			1		74,526	74,768			142		03.000	3.090 MON	187		
				-				73,981	۲		h					
	FED NTL MTG ASSO FNMA 30YR			· []	3, 170, 160 103.0490	3,081,904	2,990,717	3, 147, 235	ļ0	(35,811)	y }	03.500	3.030 MON	8,723		
	FED NTL MTG ASSO 30YR			.	1,923,701103.0850	1,859,970	1,804,307	1,922,754	0	(1,850)	0	03.500	2.920 MON	5,263	09/19/2	
	FED NTL MTG ASSO FNMA 30YR				49,99599.9010	50,469	50,519	50,032	0	65	0	03.000	3.080 MON	126	1,51608/01/2	
3138LX-T4-1	FED NTL MTG ASSO FNMA 30YR			11	21,59499.8270	21,783	21,821	21,610	0	39	0 L	03.000	3.080 MON	55	65508/01/2	201408/01/2042
	FED NTL MTG ASSO FNMA 30YR			1	1,613,365103.0850	1,559,915	1,513,231	1,612,573	n	(4,966)	0 [	03.500	2.920 MON	4,414	13,24109/19/2	
	FED NTL MTG ASSO FNMA 30 YR			1	31,00799.9010	31,301	31,332	31,030	n	56		03.000	3.080 MON	78	94008/01/2	
				1	56,782 99.9010	57,322	57,379	56,825	ν	106		03.000				
				-					Jū		h		3.080 MON	143		
	FED NTL MTG ASSO FNMA 30YR			.		89, 184	89,273		ļ	122	À }	03.000	3.090 MON	223	2,67808/01/2	
	FED NTL MTG ASSO FNMA 30YR			.	64,55699.8900	65,224	65,296	64,609	L	119	L	3.000	3.090 MON	163	1,95908/01/2	
3138M9-3L-3	FED NTL MTG ASSO FNMA			. [1	30,08199.8900	30,364	30,397	30,104	0	108	0	03.000	3.080 MON	76	91208/01/2	201409/01/2042
3138MB-AT-3	FED NTL MTG ASSO FNMA 30YR			11	24,922 99.8690	25, 151	25, 184	24,941	0	36	0	0 3.000	3.080 MON	63	75508/01/2	
3138MC-2V-5	FED NTL MTG ASSO FNMA 30YR			1	55,273 99.9010	55,798	55,853	55,314	n	99	0	03.000	3.080 MON	140	1,67608/01/2	
				1									3.080 MON			
3138MC-FB-5				-		68,833	68,901	68,236	۲	74	h			172	2,06708/01/2	
	FED NTL MTG ASSO FNMA 30YR			. []	31,20099.9010	31,497	31,528	31,224	ļ0	40	0	03.000	3.080 MON	79	94608/01/2	
	FED NTL MTG ASSO FNMA 30YR			.	28,01099.8650	28,266	28,304	28,031	0	62	0	03.000	3.080 MON	71		
3138MF-NJ-2	FED NTL MTG ASSO FNMA 30YR		[	. [1	44,71099.9010	45, 135	45, 180	44,744	0	74	0	03.000	3.080 MON	113	1,35508/01/2	201409/01/2042
	FED NTL MTG ASSO FNMA 30YR			.[1]		76, 161	76,236	75,500	0	88	L	03.000	3.080 MON	191	2,28708/01/2	

## **SCHEDULE D - PART 1**

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CUSIP			d	~	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
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Identification		Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
3138MF-W5-2	FED NTL MTG ASSO	FNMA 30YR				1	35,996	99.9010	36.338	36,374	36.023	0	87	0	0	3.000	3.080	MON	9	11,091	08/01/2014	11/01/2042
3138MG-K9-5	FED NTL MTG ASSO	FNMA 30YR				1	24,356		24,514	24,612	24,374	0	84	0	0	3.000	3.080		6		08/01/2014	11/01/2042
3138MG-MC-6	FED NTL MTG ASSO	FNMA				4	92,557		93,436	93,528	92,625		130	0			3.080		23		08/01/2014	01/01/2043
												u			0							
3138MG-RH-0	FED NTL MTG ASSO	FNMA 30YR					24,067		24,310	24,342	24,086	0	32	0	0	3.000	3.090		6		08/01/2014	12/01/2042
3138MH-KP-7	FED NTL MTG ASSO	FNMA 30YR				1	31,269		31,549	31,597	31,292	0	21	0	0	3.000	3.080	MON	7		08/01/2014	12/01/2042
3138MH-KQ-5	FED NTL MTG ASSO	FNMA 30YR				1	62,231	99.9010	62,882	62,944	62,282	0	95	0	0	3.000	3.090	MON	15	71,888	08/01/2014	12/01/2042
3138MH-XJ-7	FED NTL MTG ASSO	FNMA 30YR				1	31.798		32, 100	32.132	31.822	n	18	0	0	3.000	3.080	MON _	8	0964	08/01/2014	10/01/2042
3138MJ-6T-1	FED NTL MTG ASSO	FNMA 30YR				1	54,604		55, 123		54,645	n	84	n	n	3.000	3.080		13		08/01/2014	11/01/2042
3138MJ-GD-5	FED NTL MTG ASSO	FNMA				1			71,603	71,741	71,048	n	47	n	n	3.000	3.080		17		08/01/2014	12/01/2042
												L		J	L							
3138MJ-QU-6	FED NTL MTG ASSO	FNMA 30YR	-						77,317	77,393	76,646	ļ0	90	ļ0	} <sup>0</sup>	3.000	3.080		19		08/01/2014	10/01/2042
3138MK-B7-0	FED NTL MTG ASSO	FNMA 30YR				1	44, 194		44,613	44,658	44,226	L	79	٥	۵	3.000	3.080		11		08/01/2014	11/01/2042
3138ML-MY-7	FED NTL MTG ASSO	FNMA				1	26,753	99.5720	26,918	27,034	26,773	0	54	٥	٥	3.000	3.080	MON		8811	08/01/2014	12/01/2042
3138ML-TC-8	FED NTL MTG ASSO	FNMA 30YR	. [ ]			1	121,450		122,603	122,725	121,540		146	0	0	3.000	3.080	MON	30	7 3.682	08/01/2014	12/01/2042
3138MM-AB-8	FED NTL MTG ASSO	FNMA 30YR				1	142,563		143,918	144,060	142,669	n	165	n	n	3.000	3.080		36		08/01/2014	12/01/2042
3138MM-C6-7	FED NTL MTG ASSO	FNMA 30YR					34,935		35,267	35,302	34,961		62		۰	3.000	3.080		8		08/01/2014	12/01/2042
												۲		ļū	۲							
3138MM-CE-0	FED NTL MTG ASSO	FNMA 30YR					32,266	99.9010	32,572	32,605	32,290	0	48	0	0	3.000		MON	8		08/01/2014	11/01/2042
3138MM-J3-7	FED NTL MTG ASSO	FNMA 30YR				1	44,591	99.9010	45,014	45,059	44,624	0	100	0	0	3.000	3.080	MON	11		08/01/2014	12/01/2042
3138MM-KP-6	FED NTL MTG ASSO	FNMA 30YR				1	26,094	99.8690	26,333	26,368	26,113	0	16	0	0	3.000	3.080	MON	6	6791	08/01/2014	01/01/2043
3138MM-NW-8	FED NTL MTG ASSO	FNMA 30YR				1	107,979	99.9010	109,005	109,113	108,059	0	205	0	0	3.000	3.080	MON	27	3 3,273	08/01/2014	11/01/2042
3138MM-Y6-3	FED NTL MTG ASSO	FNMA				1			79, 116	79.194		0	97	0	0	3.000	3.080		19		08/01/2014	11/01/2042
3138MN-2Y-5	FED NTL MTG ASSO					4													8			
		FNMA 30YR					35,230		35,598	35,634	35,259		21		0	3.000	3.090				08/01/2014	12/01/2042
3138MN-5G-1	FNMA 30YR TBA	FNMA					105,333		106, 168	106,439	105,411	0	124	0	0	3.000	3.080		26		08/01/2014	01/01/2043
3138MN-A3-4	FED NTL MTG ASSO	FNMA 30YR				1	39,680		40,095	40 , 135	39,713	0	24	0	0	3.000	3.090	MON	10	01,204	08/01/2014	11/01/2042
3138MN-AS-9	FED NTL MTG ASSO	FNMA 30YR	L			1	37,728	99.5850	38,001	38 , 160	37,758	0	82	0	0	3.000	3.090	MON	9	51, 145	08/01/2014	12/01/2042
3138MN-AT-7	FED NTL MTG ASSO	FNMA 30YR				1	34,205		34,421	34,564	34,231	0	79	0	0	3.000	3.080		8	61,037	08/01/2014	12/01/2042
3138MN-EN-6	FED NTL MTG ASSO	FNMA 30YR				1	34,265		34,590	34,625	34,290	0	41	0	0	3.000	3.080		8		08/01/2014	12/01/2042
3138MN-JQ-4	FED NTL MTG ASSO	FNMA 30YR	-+				33.712		33.980	34.066	33.737		77			3.000	3.080		8		08/01/2014	01/01/2043
			-																			
3138MP-2W-4	FED NTL MTG ASSO	FNMA				1	23,756		23,965	24,006	23,774	0	39	0	0	3.000	3.080		6		08/01/2014	01/01/2043
3138MP-2X-2	FED NTL MTG ASSO	FNMA 30YR				1	35,789		36 , 156	36, 199	35,818	0	28	0	0	3.000	3.090	MON	9	11,086	08/01/2014	12/01/2042
3138MP-BU-8	FED NTL MTG ASSO	FNMA 30YR				1	60,011	99.9010	60,581	60,641	60,055	0	106	0	0	3.000	3.080	MON	15	21,819	08/01/2014	12/01/2042
3138MP-DQ-5	FED NTL MTG ASSO	FNMA 30YR				1	114,320	99.9010	115,406	115,521	114,405	0	128	0	0	3.000	3.080	MON	28	93,466	08/01/2014	01/01/2043
3138MP-DV-4	FED NTL MTG ASSO					1	4,302,502		4,203,660	4.207.826	4,297,256	0	(16,407)	0	0	3.000	2.810		10,52		02/26/2015	01/01/2043
3138MQ-HG-1	FED NTL MTG ASSO	FNMA	† -			1			64,594		64, 133	0		0	0	3.000					08/01/2014	
						4	64,085			64,758		ļū	63	ļū	ļū		3.080		16			12/01/2042
3138MQ-J3-8	FED NTL MTG ASSO	FNMA 30YR					62,281		62,932	62,994	62,331	0	67	0	ļ	3.000	3.090		15		08/01/2014	12/01/2042
3138MQ-JZ-7	FED NTL MTG ASSO	FNMA 30YR				1		99.9010	98,279	98,376	97 , 426	ļ0	152	0	J0	3.000	3.080		24		08/01/2014	12/01/2042
3138MQ-TN-3	FED NTL MTG ASSO	FNMA 30YR				1	116,380	99.7980	117,365	117,602	116,466	٥	146	0	٥	3.000	3.080	MON	29		08/01/2014	12/01/2042
3138MQ-WF-6	. FED NTL MTG ASSO	FNMA 30YR				1	27,470	99.8650	27,721	27,759	27,491	0	21	٥	L0	3.000	3.080	MON	6	9833	08/01/2014	12/01/2042
3138MQ-WG-4	FED NTL MTG ASSO	FNMA 30YR				1	56,788			57,438		0	94	0	0	3.000	3.090	MON	14		08/01/2014	12/01/2042
3138MR-2P-5	FED NTL MTG ASSO	FNMA 30YR				1	23,852		24,084	24, 126	23,872	n	15	n	0		3.090		6		08/01/2014	12/01/2042
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3138MR-5R-8	FED NTL MTG ASSO	FNMA 30YR				-	28,671		28,939	28,972	28,692	ļ	56	ļ0	Δ	3.000	3.080		7		08/01/2014	01/01/2043
3138MR-D2-4	FED NTL MTG ASSO	FNMA 30YR				1	25,770	99.5260	25,917	26,040	25,789	ļ0	59	٥	0	3.000	3.080		6	-	08/01/2014	12/01/2042
3138MR-DZ-1	FED NTL MTG ASSO	FNMA				1	47, 182		47,471	47 , 722	47,220	0	91	0	0	3.000	3.090		11		08/01/2014	12/01/2042
3138MR-M7-3	FED NTL MTG ASSO	FNMA				1	48,903	99.5600	49,246	49,463	48,943	0	147	0	0	3.000	3.090	MON	12	41,484	08/01/2014	12/01/2042
3138MR-RX-1	FED NTL MTG ASSO	FNMA 30YR				1	97,604		98,531	98,629	97,677	n	134	n	n	3.000	3.080		24		08/01/2014	12/01/2042
3138MR-TR-2	FED NTL MTG ASSO	FNMA 30YR				1	30,652		30,943	30,974	30,675	n	63	^	^	3.000	3.080		7		08/01/2014	12/01/2042
			-			4						J		ū	J							
3138MR-TS-0	FED NTL MTG ASSO	FNMA				<u> </u>	44,794		45, 136	45,307	44,830	0	78	0		3.000	3.090		11		08/01/2014	12/01/2042
3138MR-UJ-8	FED NTL MTG ASSO	FNMA				1	115,520		116,618	116,733	115,606	0	91	0	0	3.000	3.080		29		08/01/2014	12/01/2042
3138MR-XV-8	FED NTL MTG ASSO	FNMA 30YR				1	64,626	99.9010	65,240	65,305	64,674	0	100	0	0	3.000	3.080	MON	16	31,959	08/01/2014	01/01/2043
3138MS-A2-5	FED NTL MTG ASSO	FNMA 30YR	1 1	-		1	32,826			33,202		n	47	n	n	3.000	3.090		8		08/01/2014	12/01/2042
3138MS-A3-3	FED NTL MTG ASSO	FNMA				1	33,861		34, 125	34,249	33,889	n	55	n	^	3.000	3.090		8		08/01/2014	12/01/2042
		I DWA				4						L		ļ	L							
3138MS-C8-0	FED NTL MTG ASSO						324, 147		316,700	317,014	323,753	0	(1,036)	0	ļ	3.000	2.810		79		02/26/2015	02/01/2043
3138NW-VM-8	FED NTL MTG ASSO	FNMA 30YR				1	20,974		21,130	21, 195	20,990	ļ0	47	0	0	3.000	3.080		5		08/01/2014	01/01/2043
3138NX-J5-7	FED NTL MTG ASSO					1	2, 158, 479	99.9010	2, 108, 248	2, 110, 337	2, 155, 811	٥	(6,045)	٥	۵	3.000	2.810	MON	5,27	663,310	02/26/2015	01/01/2043
3138NX-L7-0	FED NTL MTG ASSO	FNMA 30YR				1				38,447		0	50	0	0	3.000	3.080		9		08/01/2014	12/01/2042
3138NX-MW-4	FED NTL MTG ASSO	FNMA 30YR				1	29,674		29,921	29,986	29,696	n	23	n	n	3.000		MON	7		08/01/2014	01/01/2043
															<u>0</u>							
3138NX-RK-5	FED NTL MTG ASSO	FNMA 30YR				-	47,391		47,767	47,889	47,426	ļ	127	J0	ļ <sup>0</sup>	3.000		MON	12		08/01/2014	01/01/2043
3138NY-AR-6	FED NTL MTG ASSO	FNMA 30YR				1	29,290	99.5820	29,474	29,598	29,312	L0	102	L0	٥	3.000	3.080	MON		4888	08/01/2014	01/01/2043

## **SCHEDULE D - PART 1**

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Identification		Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
3138NY-DM-4	FED NTL MTG ASSO	FNMA 30YR				1	38,374	99.8700	38.726		38,402	0	68	0	0	3.000	3.080	MON	9	7 1. 163	08/01/2014	01/01/2043
3138NY-FX-8	FED NTL MTG ASSO	FNMA 30YR				1	41,431		41,825	41,866	41,462	0	29	0	0	3.000	3.080		10		08/01/2014	01/01/2043
3138NY-HT-5	FED NTL MTG ASSO	FNMA				4	46,683		47,127	47 . 173	46.718	0	88	0			3.080		11		08/01/2014	01/01/2043
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3138NY-QP-3	FED NTL MTG ASSO	FNMA 30YR				1	30,257		30,410	30,574	30,279		105	0	0	3.000	3.080		7		08/01/2014	02/01/2043
3138NY-U9-4	FED NTL MTG ASSO	FNMA 30YR				11	61,366		61,944	62,069	61,416	0	138	0	0	3.000	3.090		15		08/01/2014	01/01/2043
3138W0-2A-6	FED NTL MTG ASSO	FNMA				11	40,083	99.7460	40,401	40,504	40,112	0	49	0	0	3.000	3.080	MON	10	11,215	08/01/2014	01/01/2043
3138W0-2X-6	FED NTL MTG ASSO	FNMA 30 YR			l	1	39.320		39.693	39.733	39.349	0	131	0	0	3.000	3.080	MON .	9		08/01/2014	01/01/2043
3138W0-FU-8	FED NTL MTG ASSO	FNMA 30YR				1	47 . 169		47.617	47,664	47.204	n	77	n	n	3.000	3.080		11		08/01/2014	01/01/2043
3138W0-G6-0	FED NTL MTG ASSO	FNMA 30YR				1			69,112		68,512	۸	121	n	^	3.000	3.080		17		08/01/2014	01/01/2043
		THE OUT										J		u								
	FED NTL MTG ASSO					l	635,088		620,498	621,113	634,325	ļ0	(2,211)	ļ0	J0	3.000	2.810		1,55		02/26/2015	05/01/2043
	FED NTL MTG ASSO	FNMA 30YR				1	29,725		29,991	30,037	29,747	ļ0	46	ļ0	۵	3.000	3.080		7		08/01/2014	01/01/2043
3138W1-4Q-7	FED NTL MTG ASSO	30YR			l	11	5,210,254	99.9010	5,027,940	5,032,922	5, 191, 138	0	(25, 190)	0	٥	3.000	2.730	MON	12,58	2150,988	04/03/2013	03/01/2043
3138W1-7M-3	FED NTL MTG ASSO	FNMA				11	95,782		96,692	96,788	95,852	0	140	0	0	3.000	3.080		24		08/01/2014	04/01/2043
	FED NTL MTG ASSO					1	2,035,385		1,988,626	1,990,597	2,032,913	n	(7,845)	n	n	3.000	2.810		4,97		02/26/2015	02/01/2043
		FNMA 30YR					42.848	99.9010	43,255	43,298	42,879	ν	69		۷	3.000	3.080		10		08/01/2014	03/01/2043
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3138W3-FS-7	FED NTL MTG ASSO	FNMA				1	125,057	99.8800	126,218	126,370	125, 149		181	0		3.000		MON	31		08/01/2014	02/01/2043
3138W4-AP-6	FED NTL MTG ASSO	FNMA 30YR				1	67,433	99.9010	68,074	68, 141	67,483	0	151	0	0	3.000		MON	17		08/01/2014	04/01/2043
3138W6-WQ-5	FED NTL MTG ASSO	FNMA 30YR				11	24,297	99.8270	24,510	24,552	24,315	0	57	0	0	3.000	3.080	MON	6	1737	08/01/2014	03/01/2043
3138W7-GB-4	FED NTL MTG ASSO	FNMA 30YR				1	136, 170	99.9010	137,464	137,600	136,270	0	211	0	0	3.000	3.080	MON	34	4 4, 128	08/01/2014	03/01/2043
	FED NTL MTG ASSO	FNMA				1			87.040			0	148	0	0	3.000	3.080		21		08/01/2014	04/01/2043
3138W9-GM-6	FED NTL MTG ASSO	I MIIA				1	1,418,055		1,385,197	1,386,570	1,416,353	0	(4,845)	0	0	3.000	2.810		3.46		02/26/2015	08/01/2043
3138WD-6X-4	FED NTL MTG ASSO	FNMA					142, 119		138,022	137,708	141,647		(800)	0	0	2.500	2.040		28		04/06/2015	02/01/2030
3138WE-AJ-8	FED NTL MTG ASSO	FNMA				1	814,287			776,204	810,012	0	(7,027)	0	0	3.000	2.310		1,94		03/05/2015	02/01/2030
3138WE-AM-1	FED NTL MTG ASSO	FNMA				11	1,354,682	102.8380	1,326,986	1,290,366	1,347,461	0	(12,300)	0	٥	3.000	2.300	MON	3,22	638,711	03/05/2015	02/01/2030
3138WH-NT-5	FED NTL MTG ASSO	FNMA				1	2,040,204	105. 1730	1,995,171	1,897,037	2,038,753	0	(8,480)	0	0	4.000	3.400	MON	6.32	325,294	07/25/2016	07/01/2046
3138WH-R6-1	FED NTL MTG ASSO	FNMA				1	339,993	102.7610		329,691	340,000	0	6	0	0	3.000	2.540		82		11/28/2016	08/01/2031
3138WJ-EQ-7	FED NTL MTG ASSO	FNMA				1	12,450,529	100.2300	12,405,026	12.376.560	12.450.436	0	(698)	0	0	2.500	2.410		25.78		11/23/2016	11/01/2031
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3138WJ-MD-7	FED NTL MTG ASSO	FNMA					2,273,774	102.9310	2,291,369	2,226,121	2,273,843	μ	69	U		3.500	3.320		6,49		12/28/2016	12/01/2046
3138WM-P4-7	FED NTL MTG ASSO	FNMA 30YR				1	34,433		34,760	34,795	34,458	0	64	0	0	3.000	3.080		8		08/01/2014	03/01/2043
3138WM-XV-8	FED NTL MTG ASSO	FNMA 30YR				1	41,731		42, 128	42, 169	41,762	0	83	0	0	3.000	3.080	MON	10	51,265	08/01/2014	03/01/2043
3138WM-ZQ-7	FED NTL MTG ASSO	FNMA				11	35,980	99.9010	36,322	36,358	36,006	0	48	0	0	3.000	3.080	MON	9	11,091	08/01/2014	03/01/2043
3138WN-7K-9	FED NTL MTG ASSO	FNMA 30YR				1	45.420	99.7460	45,780	45.897	45,453	0	92	0	0	3.000	3.080	MON	11	51,377	08/01/2014	04/01/2043
3138WP-JE-5	FNMA 15YR					1	3,505,900		3,364,406	3,355,681	3,470,144	n	(30, 473)	n	n	2.500	1.880				04/09/2013	04/01/2028
3138WQ-M3-3	FED NTL MTG ASSO	FNMA 30YR				1	21,308		21,492	21,532	21,324	۸	43	n	^	3.000	3.080		5		08/01/2014	04/01/2043
						¦						ū		<u>v</u>								
3138WQ-Q3-9	FED NTL MTG ASSO	FNMA 30YR					105,957	99.8900	106,952	107,069	106,034	ļ0	173	ļ0	ļ	3.000	3.080		26		08/01/2014	05/01/2043
3138WU-5W-9	FED NTL MTG ASSO	FNMA				J1	614,092	103.0490	608,843	590,828	611,782	ļ	(5,636)	ļ0	ļ0	3.500		MON	1,72		06/07/2013	06/01/2043
3138WV-H4-6	FED NTL MTG ASSO	FNMA 30YR				1	46,214		46,653	46,699	46,247	0	25	0	٥	3.000	3.080		11		08/01/2014	05/01/2043
3138WV-N4-9	FED NTL MTG ASSO	FNMA 30YR				11		99.9010	79,683	79,762	78,990	0	89	0	0	3.000	3.080	MON	19	92,393	08/01/2014	06/01/2043
3138WW-KV-0	FED NTL MTG ASSO	FNMA 30YR	. [ ]			11	59,731		60,298	60,358	59,774	0	115	0	0		3.080		15		08/01/2014	06/01/2043
3138WX-WH-6	FED NTL MTG ASSO	FNMA 30YR				1	35,767		36,106	36,142	35,792	n	64	n	0	3.000	3.080		9		08/01/2014	07/01/2043
3138YF-E3-4	FED NTL MTG ASSO	FNMA	-†			1	507.566	102.8350	497 . 175	483.468	504.860	ν	(4,649)	ν	0	3.000	2.300		1.20		03/05/2015	02/01/2030
		FINMA										J		ļū								
	FNMA 30YR					ļ	6,340,447		6,216,977	6,064,397	6,334,468	0	(42,638)		0	3.500	3.140		17,68		03/02/2016	12/01/2045
3140EC-MV-8	FED NTL MTG ASSO	FNMA				1	816,299		812,828	790,604	816,314	0	15	0	0	3.000	2.530		1,97		11/28/2016	08/01/2031
3140EW-2N-4	FED NTL MTG ASSO	FNMA				11	815, 151	102.7450	811,778	790,090		0	15	0	0	3.000	2.530	MON	1,97	50	11/28/2016	06/01/2031
3140EW-3W-3	FED NTL MTG ASSO	FNMA				11	822,589	99.4360	820,771		822,591	0	9	0	0	3.000	3.020	MON	2,06	42,064	11/23/2016	10/01/2046
3140F3-BU-1	FED NTL MTG ASSO	FNMA	[			1	922.672	102.8150	918.784	893.629	922.689	n	17	n	n	3.000	2.530		2.23		11/28/2016	09/01/2031
3140F3-C3-0	FED NTL MTG ASSO	FNMA				1	790,508	99.4360	788,761	793,235	790,510	۸	7	n	n	3.000	3.020		1,98		11/23/2016	10/01/2046
												ū	J	u	·ū							
3140F9-2B-0	FED NTL MTG ASSO	FNMA					387,112		385,403	374,927	387, 120	ļ0	ļ	ļ	ļ	3.000	2.520		93		11/28/2016	07/01/2031
	FED NTL MTG ASSO	FNMA				[1	445,561		443,628	431,536	445,569	ļ0	8	٥	۵	3.000	2.520		1,07		11/28/2016	07/01/2031
	FED NTL MTG ASSO	FNMA				1	2,282,392		2,230,858	2, 165, 650	2,282,031	0	(620)	0	0	3.500	3.060		6,31		11/08/2016	07/01/2045
3140FB-FE-5	FED NTL MTG ASSO	FNMA				1	365,808	102.8080	364,242	354,293	365,815	0	7	0	0	3.000	2.520	MON	88	60	11/28/2016	07/01/2031
3140FB-SD-3	FED NTL MTG ASSO	FNMA	[			1	910,211	102.8090	906,323	881,560	910,228	n	17	n	n	3.000	2.530		2,20		11/28/2016	08/01/2031
3140FB-SL-5								102.7620	1,870,906	1,820,620	1,876,979	,					2.550					
	FED NTL MTG ASSO	FNMA					1,876,946					μ	34	μ	ļū	3.000			4,55		11/28/2016	08/01/2031
	FED NTL MTG ASSO	FNMA				1	686 , 174	105. 1850	674,338	641,097	686,043	J	( 195)	0	J0	4.000	3.440		2, 13		11/09/2016	10/01/2046
	FED NTL MTG ASSO	FNMA				1	1,717,628	102.8120	1,710,342	1,663,563	1,717,660	0	32	0	٥	3.000		MON	4, 15		11/28/2016	09/01/2031
3140FF-DH-1	FED NTL MTG ASSO	FNMA				11	2,456,082	102.7650	2,448,250	2,382,378	2,456,126	0	44	0	0	3.000	2.550	MON	5,95	60	11/28/2016	09/01/2031
3140FG-5N-5	FED NTL MTG ASSO	FNMA				1 1	4,210,531		4,200,937	4,226,380	4,210,546	0	40	0	0	3.000	3.020		10,56		11/23/2016	11/01/2046
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## **SCHEDULE D - PART 1**

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CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
3140FG-6S-3	FED NTL MTG ASSO FNMA				1	4,038,172	99.3980	4,028,971	4,053,372	4,038,186	0	39	0	0	3.000	3.020	MON	10, 133	10, 133	11/23/2016	11/01/2046
3140FG-7G-8	FED NTL MTG ASSO FNMA				1	142,331	99.4170	141,922	142,754	142,331	0	1	0	0	3.000		MON	357	357	11/23/2016	11/01/2046
3140FG-7L-7	FED NTL MTG ASSO FNMA				1	788,831	102.7520	795,012	773,720		0	22	0	0	3.500	3.340		2,257	0	12/28/2016	11/01/2046
3140FG-FE-4	FED NTL MTG ASSO FNMA				1	268, 133	102.7020	266,985	259,693	268, 137	0	5	0	0	3.000	2.530		649	0	11/28/2016	09/01/2031
3140FG-GU-7	FED NTL MTG ASSO FNMA	····			1	268,259	102.8120	267, 121	259,815	268,264	0	5	0	0	3.000	2.530		650	0	11/28/2016	11/01/2031
3140FH-H6-7	FED NTL MTG ASSO FNMA	·			1	1,250,713	102.8080	1,245,359	1,211,344	1,250,736	0	23	0	0	3.000	2.530		3,028	0	11/28/2016	10/01/2031
3140FK-RL-6	FED NTL MTG ASSO FNMA				1	715,585	102.7600	713,268	694,111	715,597	۸	13	n		3.000	2.550		1,735	n	11/28/2016	10/01/2031
3140FK-RZ-5	FED NTL MTG ASSO FINIA				1	595,528	102.7680	593,646	577,656	595,538	ν	10	ν	۸	3.000	2.550		1,444	^	11/28/2016	10/01/2031
3140FK-S3-5	FED NTL MTG ASSO FNMA		1		1	2,719,736	99.4360	2,713,725	2,729,118	2,719,745			,	,	3.000	3.020		6,823	6,823	11/28/2016	11/01/2046
3140FN-53-5	FED NTL MTG ASSO FNMA	·····			1	1,095,011	102.8130	1,090,376	1,060,543	1,095,031	,	20	,u	,	3.000	2.530		2,651		11/23/2016	11/01/2031
3140FM-JN-7	FED NTL MTG ASSO FNMA						102.8130	1,845,399	1,060,543	1,095,031		32	,		3.000		MON			11/28/2016	11/01/2031
3140FM-JU-1	FED NTL MTG ASSO FNMA		1		1	1,851,231 390,382	102. 7690				L	32	,	٥	3.000	2.560		4,489 945			
3140FM-U0-3	FED NTL MTG ASSO FNMA	·····			1	390,382	102.8130	388,730 268,201	378,094 260,863		L	ļ <i>J</i>	J	0	3.000	2.530		945	0	11/28/2016	11/01/2031
		·····		4							J	744							10.010		
31410F-Z2-4			1	4		203,345	102.9090	212,312	206,310	205,426	ļū	714	ļ	0	5.000	5.240			10,316	05/03/2007	07/01/2020
31416X-AL-4	FED NTL NTG ASSO FNMA					2,587,732	105 . 4860	2,572,340	2,438,560	2,582,043	Δ	(31, 423)	u	۵	4.000	3.430		8, 129	97,542	11/09/2015	11/01/2040
31416Y-YV-4	FED NTL MTG ASSO FNMA					1,652,389	107.5610	1,633,382	1,518,563	1,646,865	υ	(42, 265)		٥	4.500	3.710		5,695	68,335	08/24/2015	08/01/2041
31417A-JK-6	FED NTL NTG ASSO FNMA	·				491,630	103.0690	474,885	460,745	491,370	u	(2, 170)	0	0	3.500	2.900		1,344	4,032	09/19/2016	11/01/2041
31417C-QQ-1	FED NTL MTG ASSO FNMA 30YR					50,511	99.8700	51,024	51,090	50,553	0	108	0	0	3.000	3.090		128	1,533	08/01/2014	08/01/2042
31417C-QS-7	FED NTL MTG ASSO FNMA				1	25,300	99.8690	25,532	25,566	25,319	0	59	0	0	3.000	3.080		61	767	08/01/2014	08/01/2042
31417D-4F-7	FNMA 30YR TBA FNMA				1	135, 173	99.9010	136,587	136,722	135,283	۵	247	0	Ω	3.000	3.090		342	4, 102	08/01/2014	12/01/2042
31417E-CT-6	FED NTL MTG ASSO FNMA 30YR				1	102,540	99.9010	103,511	103,616	102,616	٥	160	0	٥	3.000	3.080		259	3, 108	08/01/2014	12/01/2042
31417E-WF-4	FED NTL MTG ASSO				1	1,477,095	99.9010	1,438,764	1,440,190	1,475,053	0	(5, 209)	0	0	3.000	2.790		3,600	43,206	02/26/2015	02/01/2043
31417F-2P-2	FED NTL MTG ASSO				1	1,856,920	99.9010	1,813,707	1,815,506	1,854,649	0	(5,682)	0	0	3.000	2.810		4,539	54,465	02/26/2015	04/01/2043
31417G-LW-4	FED NTL MTG ASSO				1	342,253	99.9010		334,721	341,841	0	(1,014)	0	۵	3.000	2.810		837	10,042	02/26/2015	05/01/2043
31417G-MA-1	FED NTL MTG ASSO FNMA				1	96,290	99.9010	97,204	97,301	96,360	0	193	0	٥	3.000	3.080	MON	243	2,918	08/01/2014	05/01/2043
2699999. Su	ibtotal - Bonds - U.S. Special Revenue	es - Resid	dential	Mortgag	e-																
	acked Securities			0 0		258,515,411	XXX	253,605,150	247,510,229	258, 155, 670	0	(972,253)	0	0	XXX	XXX	XXX	704,376	3,575,786	XXX	XXX
							XXX				0		0	ŭ		XXX	XXX			XXX	XXX
	tal - U.S. Special Revenues Bonds					402,061,656		390, 107, 779	376,330,229	397,341,132	0	(+,+.+,,		0				2,677,875	7,791,205		
00206R-AR-3	A T & T CORPORATION CORPORATE			1	2FE	797,512	107 . 4850	859,880	800,000	799,292	0	278	0	0	5.800	5.840	FA	17,529	46,400	01/29/2009	02/15/2019
020002-AV-3	ALLSTATE CORPORATE			1	2FE	873,504	97.5000	853, 125	875,000	873,667	Ω	30	0	۵	6. 125	6.130	MN	6,848	53,594	05/03/2007	05/15/2037
02079K-AC-1	. ALPHABET INC CORPORATE				1FE	2,937,570	91.6410	2,749,230	3,000,000	2,939,747	0	2, 177	0	٥	1.998	2.230	FA	23,643	0	08/02/2016	08/15/2026
026874-DH-7	. AMERICAN INTERNATIONAL-CW21 CORPORATE				2FE	1,904,048	101.6180	1,935,823	1,905,000	1,904,036	٥	(11)	0	٥	3.900	3.900	A0	18,574	39,005	03/17/2016	04/01/2026
03027X-AL-4	AMERICAN TOWERS INC CORPORATE				2FE	7,898,768	95.6910	7,569,158	7,910,000	7,899,154	0	387	0	0	2.250	2.270	JJ	44,988	0	09/28/2016	01/15/2022
03040W-AN-5	. AMERICAN WATER CAPITAL CORP CORPORATE				1FE	1, 162,880	98 . 1450	1, 143, 389	1, 165,000	1,162,878	٥	(2)	0	۵	3.000	3.020	JD	4,272	0	11/14/2016	12/01/2026
032654-AM-7	. ANALOG DEVICES CORPORATE				1FE	7,985,378	99.9910	7,999,280	8,000,000	7,985,392	٥	14	0	٥	3. 125	3.150	JD	18,056	0	11/30/2016	12/05/2023
037833-CC-2	. APPLE INC CORPORATE				1FE	1,542,852	96.5920	1,492,346	1,545,000	1,543,014	0	162	0	0	1.555	1.580	FA	9,810	0	07/28/2016	08/04/2021
04351L-AB-6	ASCENTION HEALTH ALLIANCE CORPORATE				1FE	4,733,000	95.2790	4,509,555	4,733,000	4,733,000	0	0	0	0	3.945	3.940	MN	23,858	95,433	04/25/2016	11/15/2046
05348E-AY-5	AVALONBAY COMMUNITIES INC CORPORATE				1FE	1,958,889	94.4910	1,856,748	1,965,000	1,958,963	0	74	0	0	2.900	2.930	A0	13,613	0	09/26/2016	10/15/2026
05367A-AA-1	. AVIATION CAPITAL GROUP TRUST CORPORATE			1	2FE	2,499,925	115.5000	2,887,500	2,500,000	2,499,618	۵	1	0	۵	7. 125	7 . 120	A0	37,604	178, 125	09/30/2010	10/15/2020
05367A-AE-3	. AVIATION CAPITAL GROUP TRUST CORPORATE				2FE	625,000	102.8750	642,969	625,000	625,000		0	0	٥	4.625	4.620	JJ	12, 125	28,906	01/14/2013	01/31/2018
05565E-AF-2	BMW US CAPITAL CORPORATE				1FE	1,271,800	98.0540	1,250,189	1,275,000	1,272,226	٥	426	0	0	2.000	2.050	AO	5,667	12,750	04/04/2016	04/11/2021
05565E-AM-7	BMW US CAPITAL LLC CORPORATE				1FE	9,969,100	95.7290	9,572,900	10,000,000	9,970,147	0	1,047	0	0	2.250	2.290	MS	66,250	0	09/08/2016	09/15/2023
06406F-AB-9	BANK OF NEW YORK MELLON COR CORPORATE				1FE	2,863,653	98.0640	2,809,534	2,865,000	2,863,792	٥	139	٥	٥	2.050	2.050		9,462	29,529	04/25/2016	05/03/2021
097023-BR-5	BOEING CO/THE CORPORATE				1FE	1,517,470	93.6730	1,437,881	1,535,000	1,518,440	0	970	0	0	2.250	2.370		1,535	19,859	05/16/2016	06/15/2026
10112R-AY-0	BOSTON PROPERTIES LP CORPORATE				2FE	992,710	91.2930	912,930	1,000,000	992,923	0	213	0	0	2.750	2.830		10,236	0	08/08/2016	10/01/2026
125896-BR-0	CMS ENERGY CORPORATE				2FE	493,272	94.7600	469,062	495,000	493,284	0	12	0	0	2.950	2.990	FA	2,353	0	10/31/2016	02/15/2027
142339-AE-0	CARLISLE COMPANIES INC CORPORATE			1	2FE	423,088	106.7680	453,764	425,000	424,117	0	194	0	0	5. 125	5. 180	JD	968	21,781	12/06/2010	12/15/2020
15189T-AN-7	CENTERPOINT ENERGY INC CORPORATE		1	1	2FE	498,705	100.7600	501,700	500,000	499,924	0	135		0	5.950	5.980	FA	12,396	29,750	02/01/2007	02/01/2017
166764-BD-1	CHEVRONTEXACO CORP CORPORATE				1FE	450,000	101.7770	457,997	450,000	450,000	n	0	0	0	3.326	3.320	MN	1,829	14,967	11/09/2015	11/17/2025
172967-LC-3	CIT GROUP INC CORPORATE				2FE	3,993,160	99.6330	3,985,320	4.000.000	3,993,194	n	34	n	n	2.900	2.930	JD	7,411	n	12/01/2016	12/08/2021
20030N-BW-0	COMCAST CORP CORPORATE		1		1FE	1,548,140	92.2760	1,430,278	1,550,000	1,548,201	n	61	n	0	2.350	2.360	.l.l	16,391	n	07/12/2016	01/15/2027
20035A-AA-2	COMED FINANCING III CORPORATE		1		2FE	196,500	102.7610	205,522	200,000	196,770	n	109	0	0	6.350	6.510	MS	3,739	12,700	03/04/2014	03/15/2033
21079U-AB-1	CONTINENTAL AIRLINES CORPORATE			1	2FE	214.649	102.7010	209,722	204,427	205,023	n	(1,801)	0	0	9.250	8.300	MN	4,529	18.910	03/12/2010	05/10/2037
224044-AG-2	COX COMMUNICASTIONS CORPORATE		1	'	2FE	4,628,645	118.6500	4, 152, 750	3,500,000	4,344,834	n	(81,673)	n	n	7.625	4.200	.ID	11,861		04/24/2010	06/15/2025
224044-AG-2	COX COMMMUNICATIONS INC CORPORATE				2FE	903,471			905,000	903,479	n	8	n	0	3.350	3.370	MS		200,073	09/08/2016	09/15/2026
225433-AK-7	CREDIT SUISSE GROUP FUNDING GUERNS				2FE	1,482,208		1,479,194	1,485,000	1,482,744	ν	525	۸	۸	3. 125	3.160		2.707	46.406	12/07/2015	12/10/2020
44J4JJ-MN-1	. OTILDII OOTOOL UNUUF LUNDING GOLDING				H			L	UUU, CO+, I		LU		LU	L	1	100	UD	L		(10/1/4013	

## **SCHEDULE D - PART 1**

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CUSIP		d	g	Bond NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate When	Due and	Received		Maturity
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Identification	Description	е	n	Char Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Paid	Accrued	During Year	Acquired	Date
22822V-AD-3	CROWN CASTLE INTL CORPORATE			2FE	1,624,545	96.6540	1,570,628	1,625,000	1,624,551	0	6	0	0	2.250	2.250 MS	12, 188	0	08/22/2016	09/01/2021
233851-CM-4	DAIMLER FINANCE NORTH AMERICA LLC			1FE	7,988,640	98.6730	7,893,840	8,000,000	7,989,195	0	555	0	0	1.750	1.790 A0	23,722	0	10/26/2016	10/30/2019
	DELTA AIR LINES INC CORPORATE			11FE	1,340,312	. 104.8000	1,404,647	1,340,312	1,340,312	0	0	0	0	4.950	4.950 MN	7.003	66,345	11/15/2010	11/23/2019
				3FE	2,326,500	99.5000	2,338,250			٥	592		٥	5.000					
	DISH DBS CORP CORPORATE							2,350,000	2,327,092						5.180 MS	34,597	0	10/06/2016	03/15/2023
	DUKE ENERGY CAROLINAS LLC CORPORATE			1FE	4,987,900	98.2210	4,911,050	5,000,000	4,987,926		26	0	0	2.950	2.970 JD	18,028	0	11/14/2016	12/01/2026
29250R-AR-7	ENBRIDGE ENERGY PARTNERS CORPORATE			12FE	2,461,556	113.6060	2, 130, 113	1,875,000	2,043,383	0	(71,492)	0	٥	9.875	5.410 MS	61,719	185, 156	03/12/2010	03/01/2019
33829T-AA-4	FIVE CORNERS FUNDING TRUST			2FE	2,900,000	105.6020	3,062,458	2,900,000	2,900,000	۵	٥	٥	٥	4.419	4.410 MN	16,375	128, 151	11/18/2013	11/15/2023
345370-CR-9	FORD MOTOR COMPANY CORPORATE	[]		2FE	1,920,000	100.9050	1,937,376	1,920,000	1,920,000	0	0	0	0	4.346	4.340 JD	5,331	0	12/05/2016	12/08/2026
345397-YD-9	FORD MOTOR CREDIT CO CORPORATE			2FE	750,000	98.3460	737.595	750.000	750.000	n	n	n	n	1.897	1.890 FA	5,493	n	08/08/2016	08/12/2019
35804G-AK-4	FRESENTUS US FINANCE IT INC CORPORATE			2FE	1,035,000	103.0000	1.066.050		1,035,000		ν		T	4.500	4.500 JJ	21.476	37,519	09/16/2015	01/15/2023
								1,035,000				ļ	۲						
	NEW COMMUNICATIONS HLDGS CORPORATE	-		13FE	1,200,000	105.0000	1,260,000	1,200,000	1,200,000		۵	ļ0	L0	8.500	8.500 AO	21,533	102,000	03/26/2010	04/15/2020
37331N-AB-7	GEORGIA PACIFIC LLC CORPORATE			12FE	0	0.0000	0	0	0	٥	0	0	٥	5.400	0.000 MN	248	0	10/27/2010	11/01/2020
38145G-AG-5	GOLDMAN SACHS GROUP INC CORPORATE			1FE	2,887,023	97.0610	2,805,063	2,890,000	2,887,113	0	89	0	0	2.350	2.370 MN	17,733	0	09/22/2016	11/15/2021
38145G-AH-3	GOLDMAN SACHS GROUP INC CORPORATE			1FE.	2,174,354	97.9500	2, 135, 310	2,180,000	2, 174, 350	n	(3)	n	n	3.500	3.530 MN	9,538	n	11/10/2016	11/16/2026
38148L-AC-0	GOLDMAN SACHS & CO CORPORATE			1FE	4,824,576	98.5450	4,730,160	4,800,000	4,820,708	۸	(2,203)	^	^	3.500	3.430 JJ	73,733	168,000	03/05/2015	01/23/2025
		-								ת		ļū	۲						
	GREAT PLAINS ENERGY INC CORPORATE			2FE	7, 160, 370	108 . 3420	7,583,940	7,000,000	7,049,622		(8,057)			5.292	5.130 JD	16,464	370,440	03/19/2012	06/15/2022
40414L-AL-3	HEALTH CARE PROPERTIES CORPORATE			2FE	7,437,380	99.8310	7,452,384	7,465,000	7,442,762	0	2,430	0	0	3.875	3.920 FA	109,279	289,269	08/07/2014	08/15/2024
410345-AL-6	HANESBRANDS INC CORPORATE			3FE	2, 140,000	97.7500	2,091,850	2,140,000	2,091,850	(48, 150)	0	0	0	4.875	4.870 MN	13,330	54,771	05/03/2016	05/15/2026
421946-AH-7	HEALTHCARE REALITY TRUST INC CORPORATE			2FE_	1,016,585	99.5420	1,020,306	1,025,000	1,019,334	0		0	0	3.750	3.840 AO	8,115	38,438	03/19/2013	04/15/2023
	HILTON HOTELS CORP CORPORATE			3FE	1,520,625	97.0000	1,455,000	1,500,000	1,455,000	(65,062)	(563)	0	0	4.250	4.040 MS	21,250	0	09/29/2016	09/01/2024
				1FE.	7,329,634	97.6270	7, 156, 059	7,330,000	7,329,575	(03,002)	(58)		ν	1.850	1.850 MN				
	HONEYWELL INTERNATIONAL INC															22,978		10/24/2016	11/01/2021
	MORGAN JP&CO INC CORPORATE			12FE	1,238,875	103.5500	1,372,038	1,325,000	1,242,005		484	0		7.900	8.460 AO	17,737	104,675	07/23/2008	04/30/2049
46625H-KC-3	JP MORGAN CHASE & CO CORPORATE			1FE		97.6300	2,440,750	2,500,000	2,495,362	0	495	0	0	3. 125	3.150 JJ	34,288	78 , 125	01/15/2015	01/23/2025
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP			1FE	2,664,000	94.6250	2,520,810	2,664,000	2,664,000	0	0	0	0	3.837	3.830 MN	14,481	0	11/04/2016	05/15/2046
	MORGAN JP&CO INC CORPORATE			1FE.	3,999,880	99.5480	3,981,920	4,000,000	3,999,831	0	(49)	0	0	2.972	2.970 JJ	7,595	0	12/01/2016	01/15/2023
	KEY BANK USA NA CORPORATE			1FE	1,464,531	98.5860	1,444,285	1,465,000	1.464.576	0	45	0	0	1.600	1.610 FA	8.399	0	08/17/2016	08/22/2019
	KRAFT FOODS CORPORATE			2FE	3,385,320	102.2100	3,066,300	3,000,000	3,355,602		(7,675)	0	۷	5.000	4.230 JD	11,250	150,000	11/13/2012	06/04/2042
502413-BE-6	L-3 COMMUNICATIONS CORP CORPORATE			2FE		99.2530	377, 161	380,000	378,061	0	3	0	۵	3.850	3.910 JD	1,057	0	11/29/2016	12/15/2026
548661-DL-8	LOWES CO INC CORPORATE			1FE		98.7380		510,000	509,574	Ω	125	0	0	1. 150	1.180 A0	1,238	2,851	04/11/2016	04/15/2019
574599-BG-0	MASCO CORP CORPORATE			12FE		112.5000	253, 125	225,000	224,966	0	0	0	0	7 . 125	7.120 MS	4,720	16,031	03/05/2010	03/15/2020
	METLIFE FUNDING INC CORPORATE			1FE	579,954	. 101.5380	588,920	580,000	579,940	0	4	0	0	3.600	3.600 MN	2,784	20,880	11/09/2015	11/13/2025
59217G-BY-4				1FE			4,695,742		4,656,844		(04)				3.450 JD		20,000	12/12/2016	12/19/2026
	METROPOLITAN LIFE GLOBAL FUNDING I				4,656,878	100.7670		4,660,000			(34)	ļū	٨	3.450		5,359	40.541		
	MONTEFIORE MEDICAL CENTER CORPORATE			1FE	4,610,000	91.3380	4,210,682	4,610,000	4,610,000	0	0	J	۱	2. 152	2.150 AO	19,566	43,541	05/04/2016	10/20/2026
	MONTEFIORE MEDICAL CENTER CORPORATE			1FE	2,235,000	91.4910	2,044,824	2,235,000	2,235,000	0	0	0	٥	2.895	2.890 AO	41, 158	28,398	05/04/2016	04/30/2032
61746B-ED-4	MORGAN STANLEY CORPORATE			1FE	3,954,688	98.7000	3,923,325	3,975,000	3,955,087	0	399	0	0	2.625	2.730 MN	12,753	0	11/14/2016	11/17/2021
61761J-3R-8	MORGAN STANLEY CORPORATE			1FE	1,683,474	95.3960	1,616,962	1,695,000	1,683,876	n	402	0	0	3. 125	3.200 JJ	22,953	0	07/20/2016	07/27/2026
	NEW YORK LIFE CORPORATE	<u> </u>  -		1FE	6,986,630	96.3420	6,743,940	7,000,000	6,987,331	n	701	n	n	1.700	1.740 MS	35,369	n	09/07/2016	09/14/2021
654740-AS-8	NISSAN MTR ACCEP CORPORATE			1FE.	2,245,725	96.4040	2, 169, 090	2,250,000	2,245,943		218	^	ν	1.900	1.940 MS	12.706	^	09/07/2016	09/14/2021
										n		ļū	ļņ				40.040		
	NORTHERN STATES POWER CORPORATE			1FE	978,752	99.4100	989, 130	995,000	979, 106	0	288	ļ0	l0	4.000	4.090 FA	15,036	40,242	08/04/2015	08/15/2045
675553-AA-9	OCHSNER CLINIC FOUNDATION CORPORATE			2FE	655,544	115.4290	721,431	625,000	654,981	۵	(444)	٥	۵	5.897	5.550 MN	4,709	36,856	10/14/2015	05/15/2045
69353R-EY-0	PNC BANK NATIONAL ASSOCIATION CORPORATE			1FE		99.9860	3,694,483	3,695,000	3,689,525	٥	31	٥	٥	2.550	2.580 JD	5,758	0	12/06/2016	12/09/2021
709599-AW-4	PENSKE TRUCK LEASING COMPANY LP	[]		2FE	952,087	95.5330	912.340	955,000	952,097	0	9	0	0	3.400	3.430 MN	5.321	0	10/26/2016	11/15/2026
712704-AA-3	PEOPLES UNITED FINANCIAL INC CORPORATE			2FE	2,367,115	. 100.4530	2,385,759	2,375,000	2,369,933	n	744	n	n	3.650	3.690 JD	6,020	86,688	12/03/2012	12/06/2022
	PFIZER INC CORPORATE			1FE	11,989,080	99.6830		12,000,000		۷	98		r	2.200	2.210 JD	29.333			12/15/2021
		-					11,961,960		11,989,178			ļŪ	الم				} <u>0</u>	11/14/2016	
74251V-AM-4	PRINCIPAL FINANCIAL GROUP CORPORATE			2FE	1,502,803	96.5070	1,452,430	1,505,000	1,502,793	0	(10)	J	J0	3.100	3.110 MN	6,609	0	11/03/2016	11/15/2026
	PROCTER & GAMBLE CO CORPORATE			1FE	2,519,824	98 . 1920	2,479,348	2,525,000	2,519,963	0	140	0	٥	1.700	1.740 MN	6,916	0	11/01/2016	11/03/2021
74432N-AA-0	PRUDENTIAL COVERED TRUST			1FE	0	0.0000	0	0	0	0	0	0	0	2.997	2.990 MS	13	0	03/27/2012	09/30/2015
	QVC INC CORPORATE		· · ·	2FE	433,960	103.4120	423,989	410.000	425,286	n	(2.409)	0	0	5, 125	4.350 JJ	10.448	21,013	02/26/2013	07/02/2022
	QVC INC CORPORATE			2FE		100.4150	1,004,150	1,000,000	1,031,930	n	(3,684)	n	n	4.850	4.330 A0	12, 125	48,500	03/27/2015	04/01/2024
				2FE									L						
						90.9040	1,818,080	2,000,000	1,995,825	u	134	ļ	Ω	5.450	5.460 FA	41, 178	109,000	08/07/2014	08/15/2034
	REALTY INCOME CORP CORPORATE			2FE	1,085,381	94.0030	1,034,033	1, 100,000	1,085,616	0	235	ļ0	ا ا	3.000	3.150 JJ		0	10/04/2016	01/15/2027
808513-AL-9	CHARLES SCHWAB CORP CORPORATE			1FE	453,089	97.9880	445,845	455,000	453,381	0	170	0	0	3.000	3.040 MS	4,209	13,650	03/03/2015	03/10/2025
828807-DA-2	SIMON PROPERTY GROUP LP CORPORATE			1FE		98.5570	2,266,811	2,300,000	2,292,572	٥	116	٥	٥	2.350	2.410 JJ	5,705	0	11/15/2016	01/30/2022
	SOUTHERN COMPANY CORPORATE			2FE	836,959	97.1800		840,000		n	180	n	n	3.250	3.290 JJ	16.456	n	05/19/2016	07/01/2026
	SPRINT SPECTRUM CO LLC CORPORATE			2FE	484,992	100.1870	485,907	485,000	484,986	n	(6)	n	n	3.360	3.360 MJSD	498	2,399	10/20/2016	09/20/2021
				∠FE				400,000			(0)	,	t				∠, ა99		
	STATE STREET CAPITAL TRUST IV CORPORATE			·		0.0000	0	0	0		0	ļ0	ŀ	1.546	1.540 MJSD	242	0	04/23/2007	06/15/2037
87165B-AJ-2	SYNCHRONY CORPORATE			2FE	1,069,722	L. 100 . 4720 L.	1.075.050	1,070,000	1.069.798	L0	81	L0	L0	2.600	2.600 JJ	12.828	17.078	12/01/2015	01/15/2019

## **SCHEDULE D - PART 1**

									ig-Term BOND						r						•
1	2		Coc	es	6	7	F	air Value	10	11	Chang	e in Book/Adjı	usted Carryin	g Value			Ir	nterest		Da	tes
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			l r				Rate					Current	Other-	l in							
		С	е				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	- 1				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		l d	q	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Descrip		_	Char	Des.	Cost	Value	Value	Value	Value				Value	of	of	Paid			Acquired	Date
				Oliai							(Decrease)		Recognized				raiu	Accrued	During Year		
883556-BR-2	. THERMO FISHER SCIENTIFIC INC				2FE	1,254,595	94 . 1720	1, 195, 984	1,270,000	1,254,934	0	339	0	0	2.950	3.090	MS	10,615	0	09/14/2016	09/19/2026
893045-AE-4	_ TRANS-ALLEGHENY INTERSTATE I	LINE CO			2FE	444,662	101.1750	450,229	445,000	444,705	0	28	0	0	3.850	3.850	JD	1,428	17,133	12/08/2014	06/01/2025
89417E-AL-3	_ TRAVELERS COMPANIES INC.	CORPORATE			1FE	317,773	94 . 1580	301,306	320,000	317,789	٥	18	0	۵	3.750	3.780	MN	1,533	6, 133	05/04/2016	05/15/2046
90345K-AA-8	US AIRWAYS GROUP INC	CORPORATE		1	1FE	403,078	111.0000	447,417	403,079	403,078	0	0	0	0	6.250	6.250	AO.	4,829	25, 192	12/15/2010	10/22/2024
904764-AU-1	UNILEVER CAPITAL CORP	CORPORATE			1FE	984, 170	91.1670	911,670	1,000,000	984,768	0	598	0	0	2.000	2.170		8,500	0	07/25/2016	07/28/2026
911365-BF-0	UNITED RENTALS NORTH AM	CORPORATE			4FE	340,000	99.2500	337,450	340,000	337,450	(2,550)	n	n	ر م	5.500	5.490		2,805	n	10/24/2016	05/15/2027
91159H-HN-3	US BANCORP	CORPORATE			1FE	5,509,374	92.6340	5, 141, 187	5,550,000	5,510,925	(2,550)	1,551	^	ν	2.375	2.450		58,217		07/19/2016	07/22/2026
											ļ		L						<u>0</u>  -		
913017-CG-2	. UNITED TECHNOLOGIES CORP	CORPORATE			1FE	3,542,084	97.9310	3,476,551	3,550,000	3,542,297	μ	213	J	<u></u>	1.950	1.990		11,538	0	10/27/2016	11/01/2021
92343V-DD-3	. VERIZON COMMUNICATIONS	CORPORATE			2FE	1,745,538	91.9150	1,608,513	1,750,000	1,745,679	0	141	0	J0	2.625	2.650		19, 141	0	07/27/2016	08/15/2026
92345Y-AC-0	VERISK ANALYTICS INC	CORPORATE			2FE	440,940	104.0770	442,327	425,000	435, 161	0	(1,580)	0	0	4. 125	3.650		5,308	17,531	02/25/2013	09/12/2022
931427-AQ-1	_ WALGREENS BOOTS	CORPORATE			2FE	877,782	98.0180		880,000	877,874	٥	91	٥	۵	3.450	3.480	JD	2,530	15, 180	05/26/2016	06/01/2026
94988J-5G-8	. WELLS FARGO BANK	CORPORATE		l	1FE	4,993,100	99.9280	4,996,400	5,000,000	4,993,210	0	110	0	0	2. 150	2.190		6,868	0	12/01/2016	12/06/2019
00131L-2A-2	AIA GROUP LTD	CORPORATE	D		1FE	448,353	100 . 2930	451,319	450,000	449,247	n	328	n	n	2.250	2.320		3,094	10,125	03/04/2014	03/11/2019
00913R-AD-8	. AIR LIQUIDE FIN	CORPORATE	D		1FE	996,220	93.8940	938,940	1,000,000		n	67	n	n	2.500	2.540		6,528	n	09/22/2016	09/27/2026
23636T-AD-2	DANONE SA				2FE	3,420,000		3,291,476	3,420,000	3,420,000	,			,	2.589	2.540	MNI	14,511		10/26/2016	
		CORPORATE					96.2420				ļ	٠	L	J			MIN		U		11/02/2023
268317-AF-1	. ELECTRICITE DE FRANCE SA	CORPORATE	υ		2FE	950,813	94.0000	902,400	960,000	951, 121	ļ0	95	ļ0	<u>0</u>	5.250	5.300	JJ	21,140	50,400	01/24/2013	12/31/2049
709629-AL-3	PENTAIR FINANCE SA		D		2FE	1,738,447	97.8250	1,702,155	1,740,000	1,739,010	0	148	0	0	3. 150	3.160	MS	16, 139	54,810	11/13/2012	09/15/2022
88167A-AE-1	TEVA PHARMACEUTICAL	CORPORATE	D		2FE	907,579	92.0540	837,691	910,000	907,655	0	76	0	0	3. 150	3.180	AO	12,740	0	07/18/2016	10/01/2026
3299999. Su	ıbtotal - Bonds - Industri	ial and Miscellaneous	Unaffil	iated) - Is	ssuer																
	oligations		`	,		238,362,591	XXX	233,648,827	236,559,818	237,403,930	(115,762)	(161,379)	0	0	XXX	XXX	XXX	1,569,005	3,371,510	XXX	XXX
	BANK OF AMERICA FDG CO 2003-	1		4	1FM	4,968	102.8240	5,003	4,865	4,942	(110,702)		0	0		5.850		7,000,000	281	05/22/2003	05/20/2033
			(1   (6)	4	II M	4,300	102.0240	,000 و				(0)		υ	0.000	3.000	MON		201	03/ 22/ 2003	03/20/2033
	ıbtotal - Bonds - Industri		Unaπιι	iatea) -																	
Re	esidential Mortgage-Bac	ked Securities				4,968	XXX	5,003	4,865	4,942	0	(3)	0	0	XXX	XXX	XXX	7	281	XXX	XXX
059500-AD-0	_ BACM 06-3 CMBS			4.5	1FM	17,989	99.8640	16,023	16,044	16, 113	0	(2,835)	0	0	5.890	3.290	MON		940	01/27/2012	07/10/2044
07388R-AF-4	BEAR STEARNS CO.	CMBS		4	1FM	453,706	. 100 . 1190	410,533	410,043	411,481	0	(40,676)	0	0	5.317	2. 150		1,817	21,937	08/07/2013	02/01/2044
12515A-BE-9	CD 16-CD2	CMBS		4	1FE	5,664,849	102.6390	5,645,145	5,500,000	5,663,948	0	(900)	0	ñ	3.526	3.170		16,161	0	11/18/2016	11/01/2049
126281-AZ-7	CSAIL 15-C1	CMBS		4	1FM	6,682,305	. 102.5610	6,666,484	6,500,000	6,658,867	0	(16,678)	0	n	3.505	3. 160		18,985	227,825	07/31/2015	04/01/2050
12631D-BG-7	_ COMM 14-CR18			4 5	1FM		102.6590					(14,504)	0	٥	4.900	4.480		12,975			05/01/2047
	UUIIIII 14-UN IO							0 156 770		2 100 050				ν			MUN				
17311Q-BK-5		CMBS		4,5		3,205,087		3, 156, 773	3,075,000	3, 190, 950	0		^	^			MON		148,068	08/29/2014	
23312V-AF-3	. CIT GROUP INC	CMBS		4,5	1FM	1,667,330	100.8660	1,418,296	1,406,113	1,511,462	0	(147,465)	0	0	5.887	2.780		6,899	81,629	12/10/2012	12/01/2049
00440111 44 0	. CIT GROUP INC . DBJPM	CMBSCMBS		4,5 4,5 4	1FM	1,667,330 2,863,372	100.8660 97.3230	1,418,296 2,705,579	1,406,113 2,780,000	1,511,462 2,860,484	0 0	(147,465)	0	0	2.890	2.540	MON	6,899 6,695	81,629 . 26,781 .	12/10/2012	12/01/2049
36143W-AA-9	_ CIT GROUP INC _ DBJPM _ GAHR_15-NRF	CMBS		4,5 4,5 4 4,5	1FM 1FE 1FM	1,667,330 2,863,372 1,787,395	100.8660 97.3230 100.1550	1,418,296 2,705,579 1,791,786	1,406,113 2,780,000 1,789,009	1,511,462 2,860,484 1,794,898	0 0 0	(147,465) (2,888) 5,663	0 0	0 0 0	2.890 2.000	2.540 1.880	MON	6,899 6,695 1,554	81,629 26,781 32,011	12/10/2012 07/26/2016 02/06/2015	12/01/2049 09/01/2049 12/15/2034
36228C-VC-4	_ CIT GROUP INC _ DBJPM _ GAHR_15-NRF _ GSMS	CMBSCMBS		4,5 4,5 4 4,5 4	1FM 1FE 1FM	1,667,330 2,863,372 1,787,395 3,476,953	100.8660 97.3230 100.1550 113.7870	1,418,296 2,705,579 1,791,786 3,413,615	1,406,113 2,780,000 1,789,009 3,000,000	1,511,462 2,860,484 1,794,898 3,393,269	0 0 0	(147,465) (2,888) 5,663 (61,774)	0 0 0	0 0 0	2.890 2.000 5.470	2.540 1.880 3.640	MON MON		81,629 26,781 32,011 163,950	12/10/2012 07/26/2016 02/06/2015 10/31/2014	12/01/2049 09/01/2049 12/15/2034 05/01/2032
36228C-VC-4 46629Y-AC-3	_ CIT GROUP INC _ DBJPM _ GAHR_15-NRF	CMBS		4,5 4,5 4 4,5 4	1FM 1FE 1FM 1FM		100.8660 97.3230 100.1550	1,418,296 2,705,579 1,791,786 3,413,615 313,712	1,406,113 2,780,000 1,789,009 3,000,000 313,930	1,511,462 2,860,484 1,794,898 3,393,269 314,288	0 0 0	(147,465) (2,888) 5,663 (61,774) (59,006)	0 0 0	0 0 0	2.890 2.000 5.470 5.440	2.540 1.880	MON MON		81,629 26,781 32,011	12/10/2012 07/26/2016 02/06/2015 10/31/2014 02/04/2013	12/01/2049 09/01/2049 12/15/2034
36228C-VC-4	_ CIT GROUP INC _ DBJPM _ GAHR_15-NRF _ GSMS	CMBS		4,5 4 4,5 4 4 4 4	1FM 1FE 1FM	1,667,330 2,863,372 1,787,395 3,476,953	100.8660 97.3230 100.1550 113.7870	1,418,296 2,705,579 1,791,786 3,413,615	1,406,113 2,780,000 1,789,009 3,000,000	1,511,462 2,860,484 1,794,898 3,393,269		(147,465) (2,888) 5,663 (61,774)	0 0 0	0 0 0 0	2.890 2.000 5.470	2.540 1.880 3.640	MON MON MON		81,629 26,781 32,011 163,950	12/10/2012 07/26/2016 02/06/2015 10/31/2014	12/01/2049 09/01/2049 12/15/2034 05/01/2032
36228C-VC-4 46629Y-AC-3	. CIT GROUP INC . DBJPM . GAHR_15-NRF . GSMS . JPMORGAN CHASE 07-CB18	CMBS		4,5 4 4,5 4 4 4 4,5	1FM 1FE 1FM 1FM		100.8660 97.3230 100.1550 113.7870 99.9300	1,418,296 2,705,579 1,791,786 3,413,615 313,712	1,406,113 2,780,000 1,789,009 3,000,000 313,930	1,511,462 2,860,484 1,794,898 3,393,269 314,288		(147,465) (2,888) 5,663 (61,774) (59,006)	0 0 0 0 0 0		2.890 2.000 5.470 5.440	2.540 1.880 3.640 1.700	MON MON MON			12/10/2012 07/26/2016 02/06/2015 10/31/2014 02/04/2013	12/01/2049 09/01/2049 12/15/2034 05/01/2032 06/01/2047
36228C-VC-4 46629Y-AC-3 46632H-AG-6 46646K-AA-6	CIT GROUP INC JOBJPM GAHR 15-NRF GSMS JPMORGAN CHASE 07-CB18 JPMCC 07-LD12 JP MORGAN CHASE 16-1	CMBS		4,5 4 4,5 4 4 4,5 4,5	1FM 1FM 1FM 1FM 1FM	1,667,330 2,863,372 1,787,395 3,476,953 358,469 638,139 3,986,259	100.8660 97.3230 100.1550 113.7870 99.9300 101.1220 100.2920				0 0 0 0 0 0 0	(147, 465) (2, 888) 5, 663 (61, 774) (59, 006) (64, 936)	0 0 0 0 0 0 0		2.890 2.000 5.470 5.440 5.850 2.153	2.540 1.880 3.640 1.700 2.150 2.160	MON			12/10/2012 07/26/2016 02/06/2015 10/31/2014 02/04/2013 08/07/2013 11/01/2016	
36228C-VC-4 46629Y-AC-3 46632H-AG-6 46646K-AA-6 50180J-AD-7	CIT GROUP INC DB.PM GAHR_15-NRF GSIIS _PHIORGAN CHASE 07-CB18 _PHICO_07-LD12 _UP MORGAN CHASE 16-I LBUBS 07-C2	CMBS		4,5 4.5 4.5 4.5 4.5 4.5 4,5 4,5 4,5	1FN1FE1FN1FN1FN1FN1FN1FR1FE1FR1FE1FR1FR1FR1FR1FR1FR1FR1	1,667,330 2,863,372 1,787,395 3,476,953 358,469 638,139 3,986,259 343,430	100.8660 97.3230 100.1550 113.7870 99.9300 101.1220 100.2920 100.2020	1,418,296 2,705,579 1,791,786 3,413,615 313,712 566,636 4,001,651 315,916	1,406,113 2,780,000 1,789,009 3,000,000 313,390 560,347 3,990,000 315,277	1,511,462 2,860,484 1,794,898 3,393,269 314,288 571,422 3,986,284 317,348	0 0 0 0 0 0 0 0 0 0 0	(147, 465) (2,888) (61,774) (59,006) (64,936) 25 25			2.890 2.000 5.470 5.440 5.850 2.153 5.430	2.540 1.880 3.640 1.700 2.150 2.160 2.790	MON	6,899 6,695 1,554 13,675 1,423 2,327 3,820 951		12/10/201207/26/201602/06/2015	
36228C-VC-4 46629Y-AC-3 46632H-AG-6 46646K-AA-6 50180J-AD-7 61763K-BF-0	CIT GROUP INC DBUPII DBUPII DBUPII GSUS PPIIORGAN CHASE 07-CB18 PPIICO 07-LD12 JP MGRAN CHASE 16-I LBUBS 07-C2 LBUBS 07-C2 LBUBS H-C15	CMBS		4,5 4,5 4,5 4 4,5 4,5 4,5 4,5 4,5 4,5	1FN1FE1FN1FN1FN1FN1FN1FN1FN1FN1FN1FN1FN1FN1FN1FN1FN1FN	1,667,330 2,863,372 1,787,395 3,476,953 358,469 638,139 3,986,259 343,430 1,328,789	100.8660 97.3230 100.1550 113.7870 99.9300 101.1220 100.2920 100.2020	1, 418, 296 2, 705, 579 1, 791, 786 3, 413, 615 313, 712 566, 636 4, 001, 651 315, 916 1, 305, 336	1,406,113 2,780,000 1,789,009 3,000,000 313,930 560,347 3,990,000 315,277 1,275,000		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(147, 465) (2, 888) (5, 663) (61, 774) (59, 006) (64, 936) 			2.890 2.000 5.470 5.440 5.850 2.153 5.430 4.899	2.540 1.880 3.640 1.700 2.150 2.160 2.790 4.460	MON	6,899 6,695 1,554 13,675 1,423 2,327 3,820 951 5,205			12/01/2049 .09/01/2049 .12/15/2034 .05/01/2032 .06/01/2047 .02/01/2051 .10/15/2033 .02/15/2040 .04/01/2047
36228C-VC-4 46629Y-AC-3 46632H-AG-6 46646K-AA-6 50180J-AD-7 61763K-BF-0 61763M-AL-4	CIT GROUP INC DBJPII GSHS JFICAGAN CHASE JPINGGAN CHASE JPINGGAN CHASE JPING 07-LD12 JP MORGAN CHASE 16-1 LBUBS 07-C2 IKSBAM_14-C15	CMBS		4,5 4,5 4,5 4 4,5 4,5 4,5 4,5 4,5 4,5	1FM	1, 667, 330 2, 863, 372 1, 787, 395 3, 476, 953 358, 469 638, 139 3, 986, 259 343, 430 1, 328, 789 924, 047	100.8660 97.3230 100.1550 113.7870 99.9300 101.1220 100.2920 100.2020 102.3790 101.7930	1, 418, 296 2, 705, 579 1, 791, 786 3, 413, 615 313, 712 566, 636 4, 001, 651 315, 916 1, 305, 336 916, 144	1, 406, 113 2, 780, 000 1, 789, 009 3, 000, 000 313, 930 550, 347 3, 990, 000 315, 277 1, 275, 000 900, 000	1,511,462 2,860,484 1,794,898 3,393,269 314,288 571,422 3,986,284 317,348 1,321,108 920,933	0 0 0 0 0 0 0 0 0 0 0 0	(147, 465) (2, 888) 			2.890 2.000 5.470 5.440 5.850 2.153 5.430 4.899 4.758	2.540 	MON		81,629 .26,781 .32,011 .163,950 .17,154 .32,713 .8,372 .17,120 .63,453 .43,525		
36228C-VC-4 46629Y-AC-3 46632H-AG-6 46646K-AA-6 50180J-AD-7 61763K-BF-0 61763M-AL-4 78413M-AE-8	CIT GROUP INC DB.PII GAHR_15-NRF GSIIS _PHIOGGAN CHASE 07-C818 _PHICC_07-LD12 _JP MORGAN CHASE 16-I LBUBS 07-C2 NSBAII_14-C15 _NSBAII_14-C16 _SFAVE_15-SAVE	CMBS		4,5		1, 667, 330 2, 863, 372 1, 787, 395 3, 476, 953 3, 849 6, 538, 139 3, 996, 259 343, 430 1, 328, 789 924, 047 7, 789, 168	100.8660 97.3230 100.1550 113.7870 99.9300 101.1220 100.2920 102.2020 102.3790 101.7930 99.1080	1, 418, 296 2, 705, 579 1, 791, 786 3, 413, 615 313, 712 566, 636 4, 001, 651 315, 916 1, 305, 336 9, 916, 144 7, 433, 121	1, 406, 113 2, 780, 000 1, 789, 009 3, 000, 000 3, 13, 930 5, 60, 347 3, 990, 000 3, 15, 277 1, 275, 000 9, 000 7, 500, 000	1,511,462 2,860,484 1,794,898 3,393,269 314,288 571,422 3,966,284 317,348 1,321,108 920,933 7,773,405		(147, 465) (2, 888) 		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2.890 2.000 5.470 5.440 5.850 2.153 5.430 4.899 4.758	2.540 1.880 3.640 1.700 2.150 2.160 2.790 4.460 4.490 3.850	MON	6,899 .6,695 .1,554 .1,554 .1,423 .2,327 .3,820 .951 .5,205 .3,569 .26,737			12/01/2049 .09/01/2049 .12/15/2034 .05/01/2032 .06/01/2047 .02/01/2051 .10/15/2033 .02/15/2040 .04/01/2047 .06/01/2047 .01/01/2035
36228C-VC-4 46629Y-AC-3 46632H-AG-6 46646K-AA-6 50180J-AD-7 61763K-BF-0 61763M-AL-4 78413M-AE-8 92978N-AE-4	CIT GROUP INC DB.PII GSHS GSHS JPHORGAN CHASE JPHORGAN CHASE JPHOC 07-LD12 JP MGRSAN CHASE 16-I LBUBS 07-C2 NSBAM_14-C15 INSBAM_14-C16 SFAVE_15-5AVE IBCNIT_07-C33 CNBS	CMBS CMBS CMBS CMBS CMBS CMBS CMBS CMBS		4,5 4,5 4 4,5 4 4,5 4,5 4,5 4,5 4,5 4,5	1FM	1, 667, 330 2, 863, 372 1, 787, 395 3, 476, 953 358, 469 638, 139 3, 986, 259 343, 430 1, 328, 789 924, 047	100.8660 97.3230 100.1550 113.7870 99.9300 101.1220 100.2920 102.2020 102.3790 101.7930 99.1080	1, 418, 296 2, 705, 579 1, 791, 786 3, 413, 615 313, 712 566, 636 4, 001, 651 315, 916 1, 305, 336 916, 144	1, 406, 113 2, 780, 000 1, 789, 009 3, 000, 000 313, 930 550, 347 3, 990, 000 315, 277 1, 275, 000 900, 000	1,511,462 2,860,484 1,794,898 3,393,269 314,288 571,422 3,986,284 317,348 1,321,108 920,933	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(147, 465) (2, 888) 	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2.890 2.000 5.470 5.440 5.850 2.153 5.430 4.899 4.758	2.540 	MON		81,629 .26,781 .32,011 .163,950 .17,154 .32,713 .8,372 .17,120 .63,453 .43,525		
36228C-VC-4 46629Y-AC-3 46632H-AG-6 46646K-AA-6 50180J-AD-7 61763K-BF-0 61763M-AL-4 78413M-AE-8 92978N-AE-4	CIT GROUP INC DB.PII GAHR_15-NRF GSIIS _PHIOGGAN CHASE 07-C818 _PHICC_07-LD12 _JP MORGAN CHASE 16-I LBUBS 07-C2 NSBAII_14-C15 _NSBAII_14-C16 _SFAVE_15-SAVE	CMBS CMBS CMBS CMBS CMBS CMBS CMBS CMBS	(Unaffil	4,5		1, 667, 330 2, 863, 372 1, 787, 395 3, 476, 953 3, 849 6, 538, 139 3, 996, 259 343, 430 1, 328, 789 924, 047 7, 789, 168	100.8660 97.3230 100.1550 113.7870 99.9300 101.1220 100.2920 102.2020 102.3790 101.7930 99.1080	1, 418, 296 2, 705, 579 1, 791, 786 3, 413, 615 313, 712 566, 636 4, 001, 651 315, 916 1, 305, 336 9, 916, 144 7, 433, 121	1, 406, 113 2, 780, 000 1, 789, 009 3, 000, 000 3, 13, 930 5, 60, 347 3, 990, 000 3, 15, 277 1, 275, 000 9, 000 7, 500, 000	1,511,462 2,860,484 1,794,898 3,393,269 314,288 571,422 3,966,284 317,348 1,321,108 920,933 7,773,405	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(147, 465) (2, 888) 	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2.890 2.000 5.470 5.440 5.850 2.153 5.430 4.899 4.758	2.540 1.880 3.640 1.700 2.150 2.160 2.790 4.460 4.490 3.850 4.120	MON MON MON MON MON MON MON MON MON MON	6,899 .6,695 .1,554 .1,554 .1,423 .2,327 .3,820 .951 .5,205 .3,569 .26,737			12/01/2049 .09/01/2049 .12/15/2034 .05/01/2032 .06/01/2047 .02/01/2051 .10/15/2033 .02/15/2040 .04/01/2047 .06/01/2047 .01/01/2035
36228C-VC-4 46629Y-AC-3 46632H-AG-6 46646K-AA-6 50180J-AD-7 61763K-BF-0 61763M-AL-4 78413M-AE-8 92978N-AE-4	LOT GROUP INC DBUPII DBUPII DBUPII GBMS JPINORGAN CHASE JPINORGAN CHASE JPINORGAN CHASE 16-I LBUBS 07-C2 IMSBAU 14-C15 IMSBAU 14-C16 SFAVE_15-5AVE IMBOLT_07-C33 OMBS IDBOTAL - BONDS - INDUSTRI	CMBS	(Unaffil	4,5		1, 667, 330 2, 863, 372 1, 787, 395 3, 476, 953 3, 849 6, 538, 139 3, 996, 259 343, 430 1, 328, 789 924, 047 7, 789, 168	100.8660 97.3230 100.1550 113.7870 99.9300 101.1220 100.2920 102.2020 102.3790 101.7930 99.1080	1, 418, 296 2, 705, 579 1, 791, 786 3, 413, 615 313, 712 566, 636 4, 001, 651 315, 916 1, 305, 336 9, 916, 144 7, 433, 121	1, 406, 113 2, 780, 000 1, 789, 009 3, 000, 000 3, 13, 930 5, 60, 347 3, 990, 000 3, 15, 277 1, 275, 000 9, 000 7, 500, 000	1,511,462 2,860,484 1,794,898 3,393,269 314,288 571,422 3,966,284 317,348 1,321,108 920,933 7,773,405	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(147, 465) (2, 888) 	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2.890 2.000 5.470 5.440 5.850 2.153 5.430 4.899 4.758	2.540 1.880 3.640 1.700 2.150 2.160 2.790 4.460 4.490 3.850	MON	6,899 .6,695 .1,554 .1,554 .1,423 .2,327 .3,820 .951 .5,205 .3,569 .26,737			12/01/2049 .09/01/2049 .12/15/2034 .05/01/2032 .06/01/2047 .02/01/2051 .10/15/2033 .02/15/2040 .04/01/2047 .06/01/2047 .01/01/2035
36228C-VC-4 46629Y-AC-3 46632Y-AG-6 46646K-AA-6 50180J-AD-7 61763K-BF-0 61763M-AL-4 78413M-AE-8 92978N-AE-4 34999999 SU	CIT GROUP INC DBJPII GSHS JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JBSAM_14-C15 JRSAM_14-C15 JRSAM_14-C16 JFAVE_JIS-SAVE JHECHT_O7-C33 LIBCHT_O7-C33 LIBCHT_O7-C34 LIBCHT_O7-C34 LIBCHT_O7-C34 LIBCHT_O7-C34 LIBCHT_O7-C34 LIBCHT_O7-C34 LIBCHT_O7-C34 LIBCHT_O7-C34 LIBCHT_O7-C34 LIBCHT_O7-C34 LIBCHT_O7-C34 LIBCHT_O7-C34 LIBCHT_O7-C34 LIBCHT_O7-C34 LIBCHT_O7-C34 LIBCHT_O7-C3	CMBS	(Unaffil	4,5		1, 667, 330 2, 663, 372 1, 787, 395 3, 476, 953 383, 499 638, 139 3, 986, 259 343, 430 1, 328, 789 924, 047 7, 799, 168 2, 026, 954	100.8660 97.3230 100.1550 113.7870 99.9300 101.1220 100.2920 100.2020 102.3790 101.7930 99.1080 100.4590	1, 418, 296 2, 705, 579 1, 791, 786 3, 413, 615 313, 712 566, 636 4, 001, 651 315, 916 1, 305, 336 916, 144 7, 433, 121 1, 856, 423	1, 406, 113 2, 780, 000 1, 789, 009 3, 000, 000 313, 930 550, 347 3, 990, 000 315, 277 1, 275, 000 900, 000 7, 500, 000 1, 847, 936	1, 511, 482 2, 660, 484 1, 794, 698 3, 393, 269 314, 288 571, 422 3, 986, 284 317, 348 1, 321, 108 920, 933 7, 773, 405 1, 866, 850	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(147, 465) (2, 888) (5, 663) (61, 774) (59, 006) (64, 936) (28, 780) (6, 699) (367) (15, 059) (158, 249)	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	2.890 2.000 5.470 5.440 5.850 2.153 5.430 4.899 4.758 4.140 5.899	2.540 1.880 3.640 2.150 2.160 2.790 4.460 4.490 3.850 4.120	MON MON MON MON MON MON MON MON MON MON	6, 899 5, 695 1, 554 13, 675 1, 423 2, 327 3, 820 951 5, 205 3, 569 26, 737 9, 068	81,629 .26,781 .32,011 .163,950 .17,154 .32,713 .8,372 .17,120 .63,453 .43,525 .310,800 .111,775	.12/10/2012 .07/26/2016 .02/06/2015 .10/31/2014 .02/04/2013 .10/31/2014 .02/04/2013 .11/01/2016 .09/05/2013 .08/20/2014 .08/3/2015 .05/24/2011 .05/24/2011	12/01/2049 .09/01/2049 .09/01/2049 .12/15/2034 .05/01/2032 .06/01/2047 .02/01/2051 .10/15/2033 .02/15/2040 .04/01/2047 .06/01/2047 .01/01/2035 .02/01/2051
36228C-VC-4 46629Y-AC-3 46632Y-AG-6 46634Y-AG-6 50180J-AD-7 61763X-BF-0 61763X-BF-0 92978N-AE-4 3499999. Su 165182-BR-6	CIT GROUP INC DBJPII GSIIS JPIIOGGAN CHASE JPIICOGGAN CHASE JPICC 07-LD12 JPICC 07-LD12 JPICC 107-LD12 JPICC 107-LD12 JPICC 107-LD12 JPICC 107-LD12 JPICC 107-LD12 JPICC 107-LD12 JRSAM 14-C15 JRSAM 14-C16 JSFAVE 15-5AVE J	CMBS	(Unaffil	4,5 4 4,5 4 4,5 4 4,5 4,5 4,5 4,5 4,5 4,5 4,5 4,5 4,5 4,5		1, 667, 330 2, 863, 372 1, 787, 395 3, 476, 953 338, 469 638, 139 3, 986, 259 343, 430 1, 328, 789 924, 047 7, 799, 168 2, 026, 954 43, 224, 241 6, 648, 658	100.8660 97.3230 100.1550 113.7870 99.9300 101.1220 100.2920 102.2020 102.3790 101.7930 99.1080 100.4590 99.8710	1, 418, 296 2, 705, 579 1, 791, 786 3, 413, 615 313, 712 566, 636 4, 001, 651 315, 916 1, 305, 336 916, 144 7, 433, 121 1, 856, 423 41, 933, 173 6, 640, 082	1, 406, 113 2, 780, 000 1, 789, 009 3, 000, 000 313, 930 560, 347 3, 990, 000 315, 277 1, 275, 000 900, 000 7, 500, 000 1, 847, 936 41, 178, 699 6, 648, 659	1,511,462 2,860,484 1,794,898 3,393,269 314,288 571,422 3,986,284 317,348 1,321,108 920,933 7,773,405 1,866,850	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(147, 465) (2, 888) (5, 663) (61, 774) (59, 006) (64, 936) (28, 780) (6, 699) (367) (15, 059) (158, 249)	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	2.890 2.000 5.470 5.850 2.153 5.430 4.899 4.758 4.140 5.899	2.540 1.880 3.640 1.700 2.150 2.790 4.460 4.490 3.850 4.120	MON MON MON MON MON MON MON MON MON MON	6,899 6,695 1,154 13,675 1,1423 2,327 3,820 951 5,205 3,569 26,737 9,068		.12/10/2012 .07/26/2016 .02/06/2015 .10/31/2014 .02/04/2013 .10/31/2014 .02/04/2013 .11/01/2016 .09/05/2013 .09/20/2014 .02/03/2015 .05/24/2011 .XXX .02/04/2015	12/01/2049 .09/01/2049 .09/01/2049 .12/15/2034 .05/01/2032 .06/01/2047 .02/01/2051 .10/15/2033 .02/15/2040 .04/01/2047 .01/01/2047 .01/01/2051 .02/01/2051 .02/01/2051
36228C-VC-4 46629Y-AC-3 46632Y-AC-6 46646K-AA-6 50180J-AD-7 61763W-BF-0 61763W-AL-4 78413W-AE-8 92978W-AE-4 3499999. Su Cc 165182-BR-6 345280-DS-0	CIT GROUP INC DBUPIN DBUPIN DBUPIN GSMS PINORGAN CHASE DPINORGAN CHASE DPINORGAN CHASE 16-LBUBS 07-C2 LBUBS 07-C2 MSBAM 14-C15 MSBAM 14-C16 SFAVE 15-5AVE WBOMT 07-C33 MBS Ibtotal - Bonds - Industri	CMBS	(Unaffil	4,5 4,5 4 4,5 4 4,5 4,5 4,5 4,5 4,5 4,5	1FM	1, 667, 330 2, 863, 372 1, 787, 395 3, 476, 953 3, 588, 469 638, 139 3, 986, 259 3, 43, 430 1, 328, 789 9, 244, 047 7, 7, 99, 168 2, 026, 954 43, 224, 241 6, 648, 658 3, 000, 000	100.8660 97.3230 100.1550 113.7870 99.9300 101.1220 100.2920 100.2920 101.7930 99.1080 100.4590	1, 418, 296 2, 705, 579 1, 791, 786 3, 413, 615 313, 712 566, 636 4, 001, 651 315, 916 1, 305, 336 916, 144 7, 433, 121 1, 856, 423 41, 933, 173 6, 640, 082 3, 003, 249	1, 406, 113 2, 780, 000 1, 789, 009 3, 000, 000 313, 930 560, 347 3, 990, 000 315, 277 1, 275, 000 900, 000 7, 500, 000 1, 847, 936 41, 178, 699 6, 648, 659 3, 000, 000	1, 511, 462 2, 860, 484 1, 794, 898 3, 393, 269 314, 288 571, 422 3, 996, 284 317, 348 1, 321, 108 920, 933 7, 773, 485 1, 866, 850 42, 573, 110 6, 648, 658 3, 000, 000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(147,465) (2,888) 5,663 (61,774) (59,006) (44,936) (28,780) (15,059) (15,059) (158,249) (615,128) (615,128)	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	2.890 2.000 5.470 5.440 5.850 2.153 5.430 4.899 4.758 4.140 5.899	2.540 1.880 3.640 1.700 2.150 2.160 2.790 4.460 3.850 4.120 XXX 1.050 0.860	MON	. 6, 899 . 6, 695 . 1, 554 . 13, 675 . 1, 423 . 2, 327 . 3, 820 . 951 . 5, 205 . 3, 569 . 26, 737 . 9, 106 . 131, 940 . 4, 778 . 1, 345	81, 629 .26, 781 .32, 011 .163, 950 .17, 154 .32, 713 .8, 372 .17, 120 .63, 453 .43, 525 .310, 800 .111, 775 .1, 308, 053 .64, 485 .26, 217	.12/10/2012 .07/26/2016 .02/06/2015 .10/31/2014 .02/04/2013 .08/07/2013 .11/01/2016 .09/05/2013 .08/20/2014 .08/18/2014 .02/03/2015 .05/24/2011	.12/01/2049 .09/01/2049 .09/01/2049 .05/01/2034 .05/01/2032 .06/01/2047 .02/01/2055 .10/15/2033 .02/15/2040 .04/01/2047 .06/01/2047 .01/01/2035 .02/01/2055 .02/01/2051
36228C-VC-4 46629Y-AC-3 46632Y-AG-6 46646K-AA-6 50180J-AD-7 61763H-AL-4 78413M-AE-8 92978N-AE-4 34999999 SU CC 165182-BR-6 345280-DS-0 43814M-AD-9	CIT GROUP INC DBJPII GSHS JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JRSAM J4-C15 JRSAM J4-C15 JRSAM J4-C15 JRSAM J4-C15 JRSAM J7-C15 JRSAM J	CMBS	(Unaffil	4,5 4,5 4,5 4 4 4 4,5 4,5 4,5 4,5 4,5 4,	1FM	1, 667, 330 2, 663, 372 1, 787, 395 3, 476, 953 38, 469 638, 139 3, 986, 259 343, 430 1, 328, 789 924, 047 7, 799, 168 2, 026, 954 43, 224, 241 6, 648, 658 3, 000, 000 4, 699, 875	.100.8660 97.3230 .100.1550 .113.7870 99.9300 .101.1220 .100.2920 .102.3790 .101.7930 99.1080 100.4590 XXX 99.8710 100.10500	1, 418, 296 2, 705, 579 1, 791, 786 3, 413, 615 313, 712 566, 636 4, 001, 651 315, 916 1, 305, 336 916, 144 7, 433, 121 1, 856, 423 41, 933, 173 6, 640, 082 3, 003, 240 4, 702, 350	1, 406, 113 2, 780, 000 1, 789, 009 3, 000, 000 313, 930 556, 347 3, 990, 000 315, 277 1, 275, 000 900, 000 7, 500, 000 1, 847, 936 41, 178, 699 6, 648, 659 3, 000, 000 4, 700, 000	1, 511, 462 2, 860, 484 1, 794, 898 3, 393, 269 314, 288 571, 422 3, 986, 284 317, 348 920, 933 7, 773, 405 1, 866, 850 42, 573, 110 6, 648, 658 3, 000, 000 4, 699, 901			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	2.890 2.000 5.470 5.440 5.850 2.153 5.430 4.799 4.758 4.140 5.899 XXX	2.540 1.880 3.640 1.700 2.150 2.160 2.790 4.460 3.850 4.120 3.850 4.120	MON	6,899 6,695 1,554 13,675 1,423 2,327 3,820 951 5,205 3,569 26,737 9,068 131,940 4,778 1,345 2,648	81,629 .26,781 .32,011 .163,950 .17,154 .32,713 .8,372 .17,120 .63,453 .43,525 .310,800 .111,775 	12/10/2012 97/26/2016 92/96/2015 10/31/2014 92/96/2015 10/31/2014 92/04/2013 11/01/2016 93/95/2013 98/20/2014 98/18/2014 92/03/2015 95/24/2011 XXX 92/04/2015 90/12/2015 98/12/2015	12/01/2049 .09/01/2049 .09/01/2049 .12/15/2034 .05/01/2032 .06/01/2047 .02/01/2051 .10/15/2033 .02/15/2040 .04/01/2047 .06/01/2047 .01/01/2035 .02/01/2051 XXX .02/07/2027 .01/15/2020 .01/15/2020 .10/18/2021
36228C-VC-4 46629Y-AC-3 46629Y-AC-3 46632Y-AG-6 46646X-AA-6 50180J-AD-7 61763K-BF-0 61763M-AL-4 78413M-AE-8 92978N-AE-4 3499999. Su CC 165182-BR-6 345280-DS-0 43814M-AD-9 44918L-AD-4	CIT GROUP INC DB.PIII GSIIS JPIIORGAN CHASE JPIIORGAN CHASE JPIIC GOT - LD12 JP MORGAN CHASE 16-I LBJBS 07-C2 IISBAII_14-C15 IISBAII_14-C16 JFAVE_15-5AVE JIBOIIT_07-C33 CMBS IDOTAL - BONDS - Industri	CMBS	(Unaffil	4,5 4,5 4,5 4 4,5 4,5 4,5 4,5 4,5 4,5 4,	1FM	1, 667, 330 2, 863, 372 1, 787, 395 3, 476, 953 3, 38, 469 638, 139 3, 986, 259 343, 430 1, 328, 740 7, 799, 168 2, 026, 954 43, 224, 241 6, 648, 658 3, 000, 000 4, 699, 875 8, 998, 356	100, 8660 97, 3230 100, 1550 113, 7870 99, 9300 101, 1220 100, 2920 102, 23790 101, 7930 99, 1080 100, 4590 XXX 99, 8710 100, 1080 100, 0520 100, 0520	1, 418, 296 2, 705, 579 1, 791, 786 3, 413, 615 313, 712 566, 636 4, 001, 651 315, 916 1, 305, 336 916, 144 7, 433, 121 1, 856, 423 41, 933, 173 6, 640, 082 3, 003, 240 4, 702, 350 9, 002, 880	1, 406, 113 2, 780, 000 1, 789, 009 3, 000, 000 313, 990 560, 347 3, 990, 000 315, 277 1, 275, 000 900, 000 7, 500, 000 1, 847, 936 41, 178, 699 6, 648, 659 3, 000, 000 4, 700, 000 9, 000, 000	1,511,462 2,860,484 1,794,898 3,393,269 314,288 571,422 3,986,284 3,317,348 1,321,108 920,933 7,773,405 1,866,850 42,573,110 6,648,658 3,000,000 4,699,901 8,998,838		(147,465) (2,888) 5,663 (61,774) (59,006) (44,936) (28,780) (15,059) (15,059) (158,249) (615,128) (615,128)	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	2.890 2.200 5.470 5.440 5.850 2.153 5.430 4.899 4.758 4.140 5.899 XXX 1.150 1.1600 1.1600	2 540 1.880 3.640 1.700 2.150 2.790 4.460 4.490 3.850 4.120 XXX 1.050 0.880 1.560 1.460	MON	6,899 6,695 1,554 13,675 1,423 2,327 3,820 951 5,205 3,569 26,737 9,068 131,940 4,778 1,1,345 2,648 27,740	81, 629 .26, 781 .32, 011 .163, 950 .17, 154 .32, 713 .8, 372 .17, 120 .63, 453 .43, 525 .310, 800 .111, 775 .1, 308, 053 .64, 485 .26, 217	.12/10/2012 .07/26/2016 .02/06/2015 .10/31/2014 .02/04/2013 .08/07/2013 .11/01/2016 .09/05/2013 .08/20/2014 .08/18/2014 .02/03/2015 .05/24/2011 XXX .02/04/2015 .08/12/2015 .08/12/2015 .08/12/2015	12/01/2049 .09/01/2049 .09/01/2049 .12/15/2034 .05/01/2032 .06/01/2047 .02/01/2051 .10/15/2033 .02/15/2040 .04/01/2047 .01/01/2047 .01/01/2035 .02/01/2051 XXX .02/07/2027 .01/15/2020 .01/15/2020 .01/15/2020
36228C-VC-4 46629Y-AC-3 46632Y-AC-6 46646K-AA-6 50180J-AD-7 61763M-AL-4 78413M-AE-8 92978N-AE-4 3499999. Su Cc 165182-BR-6 345280-DS-0 43814M-AD-9 44918L-AD-4 78470R-AB-3	LOT GROUP INC DBUPII DBUPII GSMS JPINORGAN CHASE JPINORGAN CHASE JPINORGAN CHASE JPINORGAN CHASE JEBS 07-C2 MSBAM_14-C15 MSBAM_14-C16 SFAVE_15-5AVE MBOM_70-C33 MBS Ibtotal - Bonds - Industri Dmmercial Mortgage-Ba JCF_15-1A: A JCF_15-1A: A JCF_15-1A: A JCF_15-3: A4 ABS_FTST_ HART_15-C: A3 SOCIAL PROFESSIONAL LOAN PRO SOCIAL PROFESSIONAL LOAN PRO	CMBS	(Unaffil	4,5 4,5 4,5 4,5 4,5 4,5 4,5 4,5 4,5 4,5	1FM	1, 667, 330 2, 863, 372 1, 787, 395 3, 476, 953 3, 476, 953 3, 986, 259 3, 43, 430 1, 328, 789 9, 244, 047 7, 7, 99, 168 2, 026, 954 43, 224, 241 43, 224, 241 43, 6, 648, 658 3, 000, 000 4, 699, 875 8, 998, 356 4, 529, 687	.100. 8660 97. 3230 .100. 1550 .113. 7870 99. 9300 .101. 1220 .100. 2920 .100. 2920 .102. 3790 .101. 7930 99. 1080 .100. 4590 	1, 418, 296 2, 705, 579 1, 791, 786 3, 413, 615 313, 712 566, 636 4, 001, 651 315, 916 1, 305, 336 916, 144 7, 433, 121 1, 856, 423 41, 933, 173 6, 640, 082 3, 003, 240 4, 702, 350 9, 002, 880 4, 518, 131	1, 406, 113 2, 780, 000 1, 789, 009 3, 000, 000 313, 930 560, 347 3, 990, 000 315, 277 1, 275, 000 900, 000 7, 500, 000 1, 847, 936 41, 178, 699 4, 700, 000 4, 700, 000 9, 000, 000 4, 700, 000 4, 530, 000 9, 000, 000	1, 511, 462 2, 860, 484 1, 794, 898 3, 393, 289 314, 288 571, 422 3, 996, 284 317, 348 1, 321, 108 9, 20, 933 7, 773, 485 1, 866, 855 42, 573, 110 4, 674, 685 3, 000, 600 4, 699, 901 8, 998, 838 4, 529, 690	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(147, 465) (2, 888) 5, 663 (61,774) (59, 006) (28, 780) (16, 699) (158, 249) (615, 128) (615, 128) 0 20 364	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 	2.890 .2.000 .5.470 .5.440 .5.850 .2.153 .5.430 .4.180 .5.899 XXX .1.150 .1.150 .1.560 .1.630	2.540 	MON	6, 899 6, 695 1, 1, 554 13, 675 1, 423 2, 327 3, 820 951 5, 205 3, 569 26, 737 9, 068 131, 940 4, 778 1, 345 2, 2, 648 27, 740 9, 230	81, 629 .26, 781 .32, 011 .163, 950 .17, 154 .32, 713 .8, 372 .17, 120 .63, 453 .43, 525 .310, 800 .111, 775 .1, 308, 053 .64, 485 .26, 217 .73, 320 .131, 400	.12/10/2012 .07/26/2016 .02/06/2015 .00/16/2015 .10/31/2014 .02/04/2013 .88/07/2013 .11/01/2016 .09/05/2013 .08/20/2014 .08/18/2014 .02/03/2015 .05/24/2011 .02/03/2015 .02/04/2015 .09/10/2015 .09/10/2015 .11/16/2016	.12/01/2049 .09/01/2049 .09/01/2049 .05/01/2034 .05/01/2032 .06/01/2047 .02/01/2055 .10/15/2033 .02/15/2040 .04/01/2047 .06/01/2047 .01/01/2035 .02/01/2055 .02/01/2051 .02/01/2051 .02/01/2051 .02/01/2051 .02/01/2051 .02/01/2052 .02/01/2051
36228C-VC-4 46629Y-AC-3 46632Y-AG-6 46646K-AA-6 50180J-AD-7 61763M-AL-4 78413M-AE-8 92978N-AE-4 3499999. SU CC 165182-BR-6 345280-DS-0 43814M-AD-9 44918L-AD-4 78470R-AB-3 834017-AB-1	CIT GROUP INC DBJPII GSHS JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JPHORGAN CHASE JEBUS 07-C2 JP MORGAN CHASE JESSAM 14-C15 JESSAM 14-C15 JESSAM 14-C16 JESAM 17-C7-C33 JESSAM 17-C7-C33 JESSAM JAC-T15 JESTAM JESTAM CHAST JESTAM JESTAM CHAST JESTAM JESTA	CMBS	Unaffil	4.5 4.5 4.5 4.5 4.5 4.5 4.5 4.5 4.5 4.5	1FM	1, 667, 330 2, 663, 372 1, 787, 395 3, 476, 953 338, 469 638, 139 3, 986, 259 343, 430 1, 328, 789 924, 047 7, 799, 168 2, 026, 954 43, 224, 241 6, 648, 658 3, 000, 000 4, 699, 875 8, 998, 356 4, 529, 687 1, 1862, 542	.100, 866097, 3230100, 1550113, 787099, 9300101, 1220100, 2920100, 2020100, 2020101, 793099, 1080100, 4590  XXX99, 8770100, 1080100, 10500100, 032099, 7380	1, 418, 296 2, 705, 579 1, 791, 786 3, 413, 615 313, 712 566, 636 4, 001, 651 315, 916 1, 305, 336 916, 144 7, 433, 121 1, 856, 423 41, 933, 173 6, 640, 082 3, 003, 240 4, 702, 350 9, 002, 880 4, 518, 131 1, 856, 022	1, 406, 113 2, 780, 000 1, 789, 009 3, 000, 000 313, 930 550, 347 3, 990, 000 315, 277 1, 275, 000 900, 000 7, 500, 000 1, 847, 936 41, 178, 699 6, 648, 659 3, 000, 000 4, 700, 000 9, 000, 000 4, 530, 000 1, 862, 782	1, 511, 462 2, 860, 484 1, 794, 698 3, 393, 269 314, 288 571, 422 3, 986, 284 317, 348 920, 933 7, 773, 405 1, 866, 850 42, 573, 110 6, 648, 658 3, 000, 000 4, 699, 901 8, 998, 838 4, 529, 690 1, 1, 862, 062	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	2.890 2.200 5.470 5.440 5.850 2.153 4.899 4.758 4.140 5.899 XXX 1.150 1.560 1.460 1.460 1.460 1.460 2.5510	2,540 1,880 3,640 1,700 2,150 2,160 2,2790 4,460 4,490 3,3,850 3,3,850 1,1050 1,560 1,460 1,460 1,1630 2,2510	MON MON MON MON MON MON MON MON MON MON	6, 889 6, 695 1, 554 13, 675 1, 423 2, 327 3, 820 951 5, 205 3, 569 26, 737 9, 068 131, 940 4, 778 1, 345 2, 648 27, 740 9, 230 909	81,629 .26,781 .32,011 .163,950 .17,154 .32,713 .8,372 .17,120 .63,453 .43,525 .310,800 .111,775 	.12/10/2012 .07/26/2016 .02/06/2015 .10/31/2014 .02/04/2013 .08/07/2013 .11/01/2016 .09/05/2013 .08/20/2014 .08/30/2014 .02/03/2015 .05/24/2011 .05/24/2011 .05/24/2015 .09/10/2015 .09/10/2015 .09/10/2015 .09/10/2015	.12/01/2049 .09/01/2049 .09/01/2049 .05/01/2032 .05/01/2032 .06/01/2047 .02/01/2051 .10/15/2033 .02/15/2040 .04/01/2047 .06/01/2047 .01/01/2035 .02/01/2051 .02/01/2051 .01/15/2020 .01/15/2020 .01/15/2020 .01/15/2020 .01/25/2038 .09/25/2032
36228C-VC-4 46629Y-AC-3 46632Y-AG-6 46646K-AA-6 50180J-AD-7 61763K-BF-0 61763M-AL-4 78413M-AE-8 92978N-AE-4 3499999 SU CC 165182-BR-6 345280-US-0 43814M-AD-9 44918L-AD-4 78470R-AB-3 834017-AB-1 380881-QP-5	CIT GROUP INC DBJPII GSHS JPIORGAN CHASE JPIORGAN CHASE JPIORGAN CHASE JPIOC O7-LD12 JP MORGAN CHASE 16-I LBUBS 07-C2 IMSBAII_14-C15 IMSBAII_14-C16 SFAVE IBCHI_07-C33 CIBS IDIOTOT-C33 CIBS JOC_15-1A: A FORD MOTOR COMPANY HARDT_15-3: A4 SOCIAL PROFESSIONAL LOAN PROSOF1 SOFI GCCT_15-2A: A	CMBS CMBS CMBS CMBS CMBS CMBS CMBS CMBS		4,5 4,5 4 4 4 4 4	1FM	1, 667, 330 2, 863, 372 1, 787, 395 3, 476, 953 3, 476, 953 3, 986, 259 3, 43, 430 1, 328, 789 9, 244, 047 7, 7, 99, 168 2, 026, 954 43, 224, 241 43, 224, 241 43, 6, 648, 658 3, 000, 000 4, 699, 875 8, 998, 356 4, 529, 687	.100. 8660 97. 3230 .100. 1550 .113. 7870 99. 9300 .101. 1220 .100. 2920 .100. 2920 .102. 3790 .101. 7930 99. 1080 .100. 4590 	1, 418, 296 2, 705, 579 1, 791, 786 3, 413, 615 313, 712 566, 636 4, 001, 651 315, 916 1, 305, 336 916, 144 7, 433, 121 1, 856, 423 41, 933, 173 6, 640, 082 3, 003, 240 4, 702, 350 9, 002, 880 4, 518, 131	1, 406, 113 2, 780, 000 1, 789, 009 3, 000, 000 313, 930 560, 347 3, 990, 000 315, 277 1, 275, 000 900, 000 7, 500, 000 1, 847, 936 41, 178, 699 4, 700, 000 4, 700, 000 9, 000, 000 4, 700, 000 4, 530, 000 9, 000, 000	1, 511, 462 2, 860, 484 1, 794, 898 3, 393, 289 314, 288 571, 422 3, 996, 284 317, 348 1, 321, 108 9, 20, 933 7, 773, 485 1, 866, 855 42, 573, 110 4, 674, 685 3, 000, 600 4, 699, 901 8, 998, 838 4, 529, 690	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(147, 465) (2, 888) 5, 663 (61,774) (59, 006) (28, 780) (16, 699) (158, 249) (615, 128) (615, 128) 0 20 364	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 	2.890 .2.000 .5.470 .5.440 .5.850 .2.153 .5.430 .4.180 .5.899 XXX .1.150 .1.150 .1.560 .1.630	2.540 	MON MON MON MON MON MON MON MON MON MON	6, 899 6, 695 1, 1, 554 13, 675 1, 423 2, 327 3, 820 951 5, 205 3, 569 26, 737 9, 068 131, 940 4, 778 1, 345 2, 2, 648 27, 740 9, 230	81, 629 .26, 781 .32, 011 .163, 950 .17, 154 .32, 713 .8, 372 .17, 120 .63, 453 .43, 525 .310, 800 .111, 775 .1, 308, 053 .64, 485 .26, 217 .73, 320 .131, 400	.12/10/2012 .07/26/2016 .02/06/2015 .00/16/2015 .10/31/2014 .02/04/2013 .88/07/2013 .11/01/2016 .09/05/2013 .08/20/2014 .08/18/2014 .02/03/2015 .05/24/2011 .02/03/2015 .02/04/2015 .09/10/2015 .09/10/2015 .11/16/2016	.12/01/2049 .09/01/2049 .09/01/2049 .05/01/2034 .05/01/2032 .06/01/2047 .02/01/2055 .10/15/2033 .02/15/2040 .04/01/2047 .06/01/2047 .01/01/2035 .02/01/2055 .02/01/2051 .02/01/2051 .02/01/2051 .02/01/2051 .02/01/2051 .02/01/2052 .02/01/2051
36228C-VC-4 46629Y-AC-3 46632Y-AG-6 46646K-AA-6 50180J-AD-7 61763K-BF-0 61763M-AL-4 78413M-AE-8 92978N-AE-4 3499999 SU CC 165182-BR-6 345280-US-0 43814M-AD-9 44918L-AD-4 78470R-AB-3 834017-AB-1 380881-QP-5	CIT GROUP INC DBJPII GSHS JPIORGAN CHASE JPIORGAN CHASE JPIORGAN CHASE JPIOC O7-LD12 JP MORGAN CHASE 16-I LBUBS 07-C2 IMSBAII_14-C15 IMSBAII_14-C16 SFAVE IBCHI_07-C33 CIBS IDIOTOT-C33 CIBS JOC_15-1A: A FORD MOTOR COMPANY HARDT_15-3: A4 SOCIAL PROFESSIONAL LOAN PROSOF1 SOFI GCCT_15-2A: A	CMBS CMBS CMBS CMBS CMBS CMBS CMBS CMBS		4,5 4,5 4 4 4 4 4	1FM	1, 667, 330 2, 663, 372 1, 787, 395 3, 476, 953 338, 469 638, 139 3, 986, 259 343, 430 1, 328, 789 924, 047 7, 799, 168 2, 026, 954 43, 224, 241 6, 648, 658 3, 000, 000 4, 699, 875 8, 998, 356 4, 529, 687 1, 1862, 542	.100, 866097, 3230100, 1550113, 787099, 9300101, 1220100, 2920100, 2020100, 2020101, 793099, 1080100, 4590  XXX99, 8770100, 1080100, 10500100, 032099, 7380	1, 418, 296 2, 705, 579 1, 791, 786 3, 413, 615 313, 712 566, 636 4, 001, 651 315, 916 1, 305, 336 916, 144 7, 433, 121 1, 856, 423 41, 933, 173 6, 640, 082 3, 003, 240 4, 702, 350 9, 002, 880 4, 518, 131 1, 856, 022	1, 406, 113 2, 780, 000 1, 789, 009 3, 000, 000 313, 930 550, 347 3, 990, 000 315, 277 1, 275, 000 900, 000 7, 500, 000 1, 847, 936 41, 178, 699 6, 648, 659 3, 000, 000 4, 700, 000 9, 000, 000 4, 530, 000 1, 862, 782	1, 511, 462 2, 860, 484 1, 794, 698 3, 393, 269 314, 288 571, 422 3, 986, 284 317, 348 920, 933 7, 773, 405 1, 866, 850 42, 573, 110 6, 648, 658 3, 000, 000 4, 699, 901 8, 998, 838 4, 529, 690 1, 1, 862, 062	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 	2.890 2.200 5.470 5.440 5.850 2.153 4.899 4.758 4.140 5.899 XXX 1.150 1.560 1.460 1.460 1.460 1.460 2.5510	2,540 1,880 3,640 1,700 2,150 2,160 2,2790 4,460 4,490 3,3,850 3,3,850 1,1050 1,560 1,460 1,460 1,1630 2,2510	MON MON MON MON MON MON MON MON MON MON	6, 889 6, 695 1, 554 13, 675 1, 423 2, 327 3, 820 951 5, 205 3, 569 26, 737 9, 068 131, 940 4, 778 1, 345 2, 648 27, 740 9, 230 909	81,629 .26,781 .32,011 .163,950 .17,154 .32,713 .8,372 .17,120 .63,453 .43,525 .310,800 .111,775 	.12/10/2012 .07/26/2016 .02/06/2015 .10/31/2014 .02/04/2013 .08/07/2013 .11/01/2016 .09/05/2013 .08/20/2014 .08/30/2014 .02/03/2015 .05/24/2011 .05/24/2011 .05/24/2015 .09/10/2015 .09/10/2015 .09/10/2015 .09/10/2015	.12/01/2049 .09/01/2049 .09/01/2049 .05/01/2032 .05/01/2032 .06/01/2047 .02/01/2051 .10/15/2033 .02/15/2040 .04/01/2047 .06/01/2047 .01/01/2035 .02/01/2051 .02/01/2051 .01/15/2020 .01/15/2020 .01/15/2020 .01/15/2020 .01/25/2038 .09/25/2032
36228C-VC-4 46629Y-AC-3 46632Y-AG-6 46632Y-AG-6 46646X-AA-6 50180J-AD-7 61763X-BF-0 61763M-AL-4 78413M-AE-8 92978N-AE-4 3499999. Su Cc 165182-BR-6 345280-DS-0 43814M-AD-9 449181-AD-4 78470P-AB-3 834017-AB-1 380881-CP-5	LOT GROUP INC DBUPIN DBUPIN DBUPIN GSMS SIS PINGRAN CHASE 07-C818 JPINCO 07-LD12 JP MORGAN CHASE 16-I LBUBS 07-C2 IMSBAIL 14-C15 IMSBAIL 14-C	CMBS		4,5 4,5 4 4 4 4 4	1FM	1, 667, 330 2, 863, 372 1, 787, 395 3, 476, 953 3, 588, 469 638, 139 3, 966, 259 343, 430 1, 328, 789 924, 047 7, 799, 168 2, 026, 954 43, 224, 241 6, 648, 658 3, 000, 000 4, 699, 875 8, 998, 356 4, 529, 687 1, 862, 542 4, 999, 181	.100, 8660 97, 3230 .100, 1550 .113, 7870 99, 9300 .101, 1220 .100, 2920 .100, 2920 .101, 2370 .101, 7830 99, 1080 100, 1080 100, 1080 100, 1080 100, 1080 99, 6370 99, 6370 99, 6370 99, 2730	1, 418, 296 2, 705, 579 1, 791, 786 3, 413, 615 3, 413, 615 3, 13, 712 566, 636 4, 001, 651 3, 15, 916 1, 305, 336 9, 16, 144 7, 433, 121 1, 856, 423 41, 933, 173 6, 640, 082 3, 003, 240 4, 702, 350 9, 002, 880 4, 518, 131 1, 856, 020 4, 963, 650	1, 406, 113 2,780,000 1,789,009 3,000,000 3,13,930 560,347 3,990,000 3,15,277 1,275,000 900,000 7,500,000 1,847,936 41,178,699 6,648,659 3,000,000 4,700,000 9,000,000 1,862,782 5,000,000	1, 511, 462 2, 860, 484 1, 794, 898 3, 333, 269 314, 288 571, 422 3, 996, 284 317, 348 1, 321, 108 920, 933 7, 773, 405 1, 866, 850 42, 573, 110 6, 648, 658 3, 000, 000 4, 699, 901 8, 998, 838 4, 529, 690 1, 862, 062 4, 999, 386	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(147,465) (2,888) 5,663 (61,774) (59,006) (64,936) (28,780) (15,699) (3677) (15,059) (158,249) (615,128) 0 0 0 0 3 3 1 1 1 1 1 1 1 1 1 1 1	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	2.890 .2.000 .5.470 .5.440 .5.850 .2.153 .5.430 .4.788 .4.140 .5.899 XXX .1.150 .1.100 .1.630 .1.630 .2.510 .2.020	2 540	MON MON MON MON MON MON MON MON MON MON	. 6, 899 . 6, 695 . 1, 154 . 13, 675 . 1, 423 . 2, 327 . 3, 820 . 951 . 5, 205 . 3, 569 . 26, 737 . 9, 068 . 131, 940 . 4, 778 . 1, 345 . 2, 648 . 27, 740 . 9, 230 . 909 . 4, 489	81, 629 26, 781 32, 011 163, 950 17, 154 32, 713 8, 372 17, 120 63, 453 43, 525 310, 800 111, 775 1, 308, 053 64, 485 26, 217 73, 320 131, 400 46, 673 101, 000	.12/10/2012 .07/26/2016 .02/06/2015 .02/06/2015 .10/31/2014 .02/04/2013 .88/07/2013 .11/01/2016 .09/05/2013 .08/320/2014 .08/18/2014 .02/03/2015 .05/24/2011  XXX .02/04/2015 .09/12/2015 .09/12/2015 .09/12/2015 .06/04/2015	
36228C-VC-4 46629Y-AC-3 46632Y-AC-6 46646K-AA-6 50180J-AD-7 61763M-AL-4 78413M-AE-8 92978N-AE-4 3499999. Su Cc 165182-BR-6 345280-DS-0 43814M-AD-9 44918L-AD-4 78470R-AB-3 834017-AB-1 380881-CP-5 35999999. Su Lo	LOT GROUP INC DBUPIN DBUPIN DBUPIN GSMS PINORGAN CHASE DPINORGAN CHASE DPINORGAN CHASE DFINORGAN CHASE 16-LBUBS 07-C2 MSBAM 14-C15 MSBAM 14-C16 SFAVE 15-5AVE MBOMT 07-C33 MBS BIDTOTC COMPANY HARD 15-3; A4 ABS FTST HART 15-C: A3 SOCIAL PROFESSIONAL LOAN PROSOFI SOCIAL PROFESSIONAL LOAN PROSOFI GCCT 15-2A: A BIDTOTAL BONDS - INDUSTRI	CMBS CMBS CMBS CMBS CMBS CMBS CMBS CMBS		4,5 4,5 4 4 4 4 4 4 4 4 4 4 4 5 ated) - C	1FM	1, 667, 330 2, 863, 372 1, 787, 395 3, 476, 953 3, 588, 469 638, 139 3, 986, 259 3, 43, 430 1, 328, 789 9, 244, 047 7, 7, 99, 168 2, 026, 954 43, 224, 241 6, 648, 658 3, 000, 600 4, 699, 875 8, 998, 356 4, 529, 687 1, 862, 542 4, 999, 181	.100, 8660 97, 3230 .100, 1550 .113, 7870 99, 39300 .101, 1220 .100, 2920 .101, 7930 .101, 7930 99, 1080 .100, 4590 99, 8710 99, 8710 99, 8710 99, 8730 99, 8730 99, 8730 99, 8730 99, 8730	1, 418, 296 2, 705, 579 1, 791, 786 3, 413, 615 313, 712 566, 636 4, 001, 651 3, 15, 916 1, 305, 336 9, 16, 144 7, 433, 121 1, 856, 423 41, 933, 173 6, 640, 082 3, 003, 240 4, 702, 350 9, 002, 880 4, 518, 131 1, 856, 020 4, 963, 650 34, 686, 353	.1, 406, 113 2, 780, 000 1, 789, 009 3, 000, 000 313, 390, 000 3315, 277 1, 275, 000 900, 000 7, 500, 000 1, 847, 938 41, 178, 699 6, 648, 659 3, 000, 000 4, 700, 000 9, 000, 000 1, 862, 782 5, 000, 000 1, 862, 782 5, 000, 000	1, 511, 462 2, 860, 484 1, 794, 898 3, 393, 269 314, 288 571, 422 3, 986, 284 317, 348 1, 321, 108 9, 200, 933 7, 773, 405 1, 866, 850 42, 573, 110 6, 6, 48, 658 3, 000, 000 4, 699, 901 8, 998, 838 4, 529, 690 1, 862, 062 4, 999, 386	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(147,465) (2,888) (5,663) (61,774) (59,006) (44,936) (6,699) (15,059) (158,249) (615,128) (615,128) (20,367) (178,249) (710) (710) (710) (710)	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 	2.890 2.000 5.470 5.450 5.850 2.153 5.430 4.758 4.750 1.550 1.150 1.560 1.630 2.510 2.510 2.020	2,5401,8803,6401,7002,1502,1602,1602,1603,8504,120  XXX0508601,5601,6302,5102,020	MON	. 6, 899 . 6, 695 . 1, 154 . 13, 675 . 1, 423 . 2, 327 . 3, 820 . 951 . 5, 205 . 3, 569 . 26, 737 . 9, 106 . 131, 940 . 4, 778 . 1, 345 . 2, 648 . 27, 740 . 9, 230 . 909 . 4, 489	81, 629 .26, 781 .32, 011 .163, 950 .17, 154 .32, 713 .8, 372 .17, 120 .63, 453 .43, 525 .310, 800 .111, 775 .1, 308, 053 .64, 485 .26, 217 .73, 320 .131, 400 .00 .46, 673 .101, 000	.12/10/2012 .07/26/2016 .02/06/2015 .10/31/2014 .02/04/2013 .10/31/2014 .02/04/2013 .11/01/2016 .09/05/2013 .08/20/2014 .08/18/2014 .02/03/2015 .05/24/2011 .05/24/2015 .02/03/2015 .08/12/2015 .08/12/2015 .08/04/2015 .08/04/2015 .08/04/2015 .08/04/2015 .08/04/2015 .08/04/2015 .08/04/2015 .08/04/2015 .08/04/2015 .08/04/2015 .08/04/2015 .08/04/2015	.12/01/2049 .09/01/2049 .09/01/2049 .05/01/2034 .05/01/2032 .06/01/2047 .02/01/2055 .10/15/2033 .02/15/2040 .04/01/2047 .06/01/2047 .01/01/2035 .02/01/2055 .02/01/2051 .02/01/2051 .02/01/2051 .02/01/2051 .02/01/2052 .02/01/2051 .02/01/2052 .02/01
36228C-VC-4 46629Y-AC-3 46632Y-AC-6 46646K-AA-6 50180J-AD-7 61763K-BF-0 61763M-AL-4 78413M-AE-8 29278N-AE-4 3499999. Su Cc 165182-BR-6 43814M-AD-9 449181-AD-4 78470R-AB-3 834017-AB-1 380881-CP-5 3599999. Su Lo 38999999. To	LOT GROUP INC DBJPII  GBUS JPIIGAGAN CHASE 07-CB18 JPIICOGAN CHASE 16-I LBUBS 07-C2 JP MORGAN CHASE 16-I LBUBS 07-C2 JP MORGAN CHASE 16-I LBUBS 07-C2 JP MORGAN CHASE 16-I JEBBAII_14-C15 JFAVE	CMBS CMBS CMBS CMBS CMBS CMBS CMBS CMBS		4,5 4,5 4 4 4 4 4 4 4 4 4 4 4 5 ated) - C	1FM	1, 667, 330 2, 863, 372 1, 787, 395 3, 476, 953 3, 588, 469 638, 139 3, 966, 259 343, 430 1, 328, 789 924, 047 7, 799, 168 2, 026, 954 43, 224, 241 6, 648, 658 3, 000, 000 4, 699, 875 8, 998, 356 4, 529, 687 1, 862, 542 4, 999, 181	100, 8660 97, 3230 100, 1550 113, 7870 99, 39300 101, 1220 100, 2920 100, 2920 100, 2920 100, 1930 99, 1080 100, 1590 99, 8770 100, 1080 100, 1090 100, 1090 99, 3730 99, 3730 99, 3730 99, 3730 99, 3730 99, 3730 99, 3730 99, 3730 99, 3730	1, 418, 296 2, 705, 579 1, 791, 786 3, 413, 615 3, 413, 615 3, 13, 712 566, 636 4, 001, 651 3, 15, 916 1, 305, 336 9, 16, 144 7, 433, 121 1, 856, 423 41, 933, 173 6, 640, 082 3, 003, 240 4, 702, 350 9, 002, 880 4, 518, 131 1, 856, 020 4, 963, 650	1, 406, 113 2,780,000 1,789,009 3,000,000 3,13,930 560,347 3,990,000 3,15,277 1,275,000 900,000 7,500,000 1,847,936 41,178,699 6,648,659 3,000,000 4,700,000 9,000,000 1,862,782 5,000,000	1, 511, 462 2, 860, 484 1, 794, 898 3, 393, 289 314, 288 571, 422 3, 996, 284 317, 348 1, 321, 108 9, 20, 933 7, 773, 485 42, 573, 110 6, 648, 650 3, 000, 600 4, 699, 901 8, 998, 838 4, 529, 690 1, 862, 062 4, 999, 386 34, 738, 535 344, 738, 535	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(147,465) (2,888) (61,774) (59,006) (64,936) (28,780) (15,059) (158,249) (615,128) (615,128) (710) (710) (211) (211)		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2,890 2,000 5,470 5,440 5,850 2,153 5,430 4,758 4,140 5,899 XXX 1,150 1,160 1,460 1,460 2,2510 2,020 XXX	2, 540 1, 180 3, 640 1, 700 2, 150 2, 160 2, 790 4, 460 3, 850 4, 120 XXX 1, 050 0, 860 1, 460 1, 460 1, 460 1, 460 1, 460 1, 460 2, 2, 510 2,	MON MON MON MON MON MON MON MON MON MON	6, 899 6, 695 1, 1554 13, 675 1, 423 2, 327 3, 820 951 5, 205 3, 569 26, 737 9, 068 131, 940 4, 778 1, 345 2, 648 27, 740 9, 230 909 4, 489	81,629 .26,781 .32,011 .163,950 .17,154 .32,713 .8,372 .17,120 .63,453 .43,525 .310,800 .111,775 .1,308,053 .64,485 .26,217 .73,320 .131,400 .46,673 .101,000 .443,095 .5,122,939	.12/10/2012 .07/26/2016 .02/06/2015 .10/31/2014 .02/04/2013 .10/31/2014 .08/07/2013 .11/01/2016 .09/05/2013 .11/01/2016 .09/05/2013 .08/20/2014 .08/18/2014 .02/03/2015 .05/24/2011  XXX .02/04/2015 .09/10/2015 .09/10/2015 .04/22/2015 .04/22/2015 .04/22/2015 .04/22/2015 .04/22/2015 .04/22/2015 .04/22/2015	.12/01/2049 .09/01/2049 .09/01/2049 .05/01/2034 .05/01/2034 .05/01/2034 .06/01/2047 .02/01/2051 .10/15/2033 .02/15/2040 .04/01/2047 .06/01/2047 .01/01/2035 .02/01/2051 
36228C-VC-4 46629Y-AC-3 46632Y-AC-6 46646K-AA-6 50180J-AD-7 61763K-BF-0 61763M-AL-4 78413M-AE-8 3499999. Su Cc 165182-BR-6 43814M-AD-9 44918L-AD-4 78470R-AB-3 834017-AB-1 380881-CP-5 3599999. Su Lo 38999999. To	LOT GROUP INC DBUPIN DBUPIN DBUPIN GSMS PINORGAN CHASE DPINORGAN CHASE DPINORGAN CHASE DFINORGAN CHASE 16-LBUBS 07-C2 MSBAM 14-C15 MSBAM 14-C16 SFAVE 15-5AVE MBOMT 07-C33 MBS BIDTOTC COMPANY HARD 15-3; A4 ABS FTST HART 15-C: A3 SOCIAL PROFESSIONAL LOAN PROSOFI SOCIAL PROFESSIONAL LOAN PROSOFI GCCT 15-2A: A BIDTOTAL BONDS - INDUSTRI	CMBS CMBS CMBS CMBS CMBS CMBS CMBS CMBS		4,5 4,5 4 4 4 4 4 4 4 4 4 4 4 5 ated) - C	1FM	1, 667, 330 2, 863, 372 1, 787, 395 3, 476, 953 3, 588, 469 638, 139 3, 986, 259 3, 43, 430 1, 328, 789 9, 244, 047 7, 7, 99, 168 2, 026, 954 43, 224, 241 6, 648, 658 3, 000, 600 4, 699, 875 8, 998, 356 4, 529, 687 1, 862, 542 4, 999, 181	.100, 8660 97, 3230 .100, 1550 .113, 7870 99, 39300 .101, 1220 .100, 2920 .101, 7930 .101, 7930 99, 1080 .100, 4590 99, 8710 99, 8710 99, 8710 99, 8730 99, 8730 99, 8730 99, 8730 99, 8730	1, 418, 296 2, 705, 579 1, 791, 786 3, 413, 615 313, 712 566, 636 4, 001, 651 3, 15, 916 1, 305, 336 9, 16, 144 7, 433, 121 1, 856, 423 41, 933, 173 6, 640, 082 3, 003, 240 4, 702, 350 9, 002, 880 4, 518, 131 1, 856, 020 4, 963, 650 34, 686, 353	.1, 406, 113 2, 780, 000 1, 789, 009 3, 000, 000 313, 390, 000 3315, 277 1, 275, 000 900, 000 7, 500, 000 1, 847, 938 41, 178, 699 6, 648, 659 3, 000, 000 4, 700, 000 9, 000, 000 1, 862, 782 5, 000, 000 1, 862, 782 5, 000, 000	1, 511, 462 2, 860, 484 1, 794, 898 3, 393, 269 314, 288 571, 422 3, 986, 284 317, 348 1, 321, 108 9, 200, 933 7, 773, 405 1, 866, 850 42, 573, 110 6, 6, 48, 658 3, 000, 000 4, 699, 901 8, 998, 838 4, 529, 690 1, 862, 062 4, 999, 386	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(147,465) (2,888) (5,663) (61,774) (59,006) (44,936) (6,699) (15,059) (158,249) (615,128) (615,128) (20,367) (178,249) (710) (710) (710) (710)		0 	2.890 2.000 5.470 5.450 5.850 2.153 5.430 4.758 4.750 1.550 1.150 1.560 1.630 2.510 2.510 2.020	2,5401,8803,6401,7002,1502,1602,1602,1603,8504,120  XXX0508601,5601,6302,5102,020	MON	. 6, 899 . 6, 695 . 1, 154 . 13, 675 . 1, 423 . 2, 327 . 3, 820 . 951 . 5, 205 . 3, 569 . 26, 737 . 9, 106 . 131, 940 . 4, 778 . 1, 345 . 2, 648 . 27, 740 . 9, 230 . 909 . 4, 489	81, 629 .26, 781 .32, 011 .163, 950 .17, 154 .32, 713 .8, 372 .17, 120 .63, 453 .43, 525 .310, 800 .111, 775 .1, 308, 053 .64, 485 .26, 217 .73, 320 .131, 400 .00 .46, 673 .101, 000	.12/10/2012 .07/26/2016 .02/06/2015 .10/31/2014 .02/04/2013 .10/31/2014 .02/04/2013 .11/01/2016 .09/05/2013 .08/20/2014 .08/18/2014 .02/03/2015 .05/24/2011 .05/24/2015 .02/03/2015 .08/12/2015 .08/12/2015 .08/04/2015 .08/04/2015 .08/04/2015 .08/04/2015 .08/04/2015 .08/04/2015 .08/04/2015 .08/04/2015 .08/04/2015 .08/04/2015 .08/04/2015 .08/04/2015	.12/01/2049 .09/01/2049 .09/01/2049 .05/01/2034 .05/01/2032 .06/01/2047 .02/01/2055 .10/15/2033 .02/15/2040 .04/01/2047 .06/01/2047 .01/01/2035 .02/01/2055 .02/01/2051 .02/01/2051 .02/01/2051 .02/01/2051 .02/01/2052 .02/01/2051 .02/01/2052 .02/01
36228C-VC-4 46629Y-AC-3 46632P-AC-6 46646K-AA-6 50180J-AD-7 61763K-BF-0 61763M-AL-4 78413M-AE-8 92978N-AE-4 34999999. Su Cc 165182-BR-6 345280-DS-0 43814M-AD-9 44918L-AD-4 78470R-AB-3 834017-AB-1 380881-CP-5 3599999. Su U 38999999. To	LOT GROUP INC DBJPII  GBUS JPIIGAGAN CHASE 07-CB18 JPIICOGAN CHASE 16-I LBUBS 07-C2 JP MORGAN CHASE 16-I LBUBS 07-C2 JP MORGAN CHASE 16-I LBUBS 07-C2 JP MORGAN CHASE 16-I JEBBAII_14-C15 JFAVE	CMBS CMBS CMBS CMBS CMBS CMBS CMBS CMBS		4,5 4,5 4 4 4 4 4 4 4 4 4 4 4 5 ated) - C	1FM	1, 667, 330 2, 863, 372 1, 787, 395 3, 476, 953 3, 588, 469 638, 139 3, 986, 259 3, 43, 430 1, 328, 789 9, 244, 047 7, 7, 99, 168 2, 026, 954 43, 224, 241 6, 648, 658 3, 000, 600 4, 699, 875 8, 998, 356 4, 529, 687 1, 862, 542 4, 999, 181	100, 8660 97, 3230 100, 1550 113, 7870 99, 39300 101, 1220 100, 2920 100, 2920 100, 2920 100, 1930 99, 1080 100, 1590 99, 8770 100, 1080 100, 1090 100, 1090 99, 3730 99, 3730 99, 3730 99, 3730 99, 3730 99, 3730 99, 3730 99, 3730 99, 3730	1, 418, 296 2, 705, 579 1, 791, 786 3, 413, 615 313, 712 566, 636 4, 001, 651 3, 15, 916 1, 305, 336 9, 16, 144 7, 433, 121 1, 856, 423 41, 933, 173 6, 640, 082 3, 003, 240 4, 702, 350 9, 002, 880 4, 518, 131 1, 856, 020 4, 963, 650 34, 686, 353	.1, 406, 113 2, 780, 000 1, 789, 009 3, 000, 000 313, 390, 000 3315, 277 1, 275, 000 900, 000 7, 500, 000 1, 847, 938 41, 178, 699 6, 648, 659 3, 000, 000 4, 700, 000 9, 000, 000 1, 862, 782 5, 000, 000 1, 862, 782 5, 000, 000	1, 511, 462 2, 860, 484 1, 794, 898 3, 393, 289 314, 288 571, 422 3, 996, 284 317, 348 1, 321, 108 9, 20, 933 7, 773, 485 42, 573, 110 6, 648, 650 3, 000, 600 4, 699, 901 8, 998, 838 4, 529, 690 1, 862, 062 4, 999, 386 34, 738, 535 344, 738, 535	0	(147,465) (2,888) (61,774) (59,006) (64,936) (28,780) (15,059) (158,249) (615,128) (615,128) (710) (710) (211) (211)	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2,890 2,000 5,470 5,440 5,850 2,153 5,430 4,758 4,140 5,899 XXX 1,150 1,160 1,460 1,460 2,2510 2,020 XXX	2, 540 1, 180 3, 640 1, 700 2, 150 2, 160 2, 790 4, 460 3, 850 4, 120 XXX 1, 050 0, 860 1, 460 1, 460 1, 460 1, 460 1, 460 1, 460 2, 2, 510 2,	MON MON MON MON MON MON MON MON MON MON	6, 899 6, 695 1, 1554 13, 675 1, 423 2, 327 3, 820 951 5, 205 3, 569 26, 737 9, 068 131, 940 4, 778 1, 345 2, 648 27, 740 9, 230 909 4, 489	81,629 26,781 32,011 163,950 17,154 32,713 8,372 17,120 63,453 43,525 310,800 111,775  1,308,053 64,485 26,217 73,320 131,400 46,673 101,000  443,095 5,122,939	.12/10/2012 .07/26/2016 .02/06/2015 .10/31/2014 .02/04/2013 .10/31/2014 .08/07/2013 .11/01/2016 .09/05/2013 .11/01/2016 .09/05/2013 .08/20/2014 .08/18/2014 .02/03/2015 .05/24/2011  XXX .02/04/2015 .09/10/2015 .09/10/2015 .04/22/2015 .04/22/2015 .04/22/2015 .04/22/2015 .04/22/2015 .04/22/2015 .04/22/2015	.12/01/2049 .09/01/2049 .09/01/2049 .05/01/2034 .05/01/2034 .05/01/2034 .06/01/2047 .02/01/2051 .10/15/2033 .02/15/2040 .04/01/2047 .06/01/2047 .01/01/2035 .02/01/2051 

## **SCHEDULE D - PART 1**

1	2	Codes	6	7	Fa	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			lı	nterest		Da	ates
		3 4 5			8	9			12	13	14	15	16	17	18	19	20	21	22
												Total							
												Foreign							
		F									Current	Exchange							
		0									Year's	Change							
		r			Rate					Current	Other-	in							
		Ce			Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i			Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	)	Amount	Amount		Contractual
CUSIP		d g Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
6099999. Sul	btotal - SVO Identified Funds			C	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Tot	tal - Issuer Obligations			687,753,088	XXX	663,616,370	641,994,818	676,514,738	(115,762)	(7,313,174)	0	0	XXX	XXX	XXX	5,876,213	13,884,028	XXX	XXX
7899999. Tot	tal - Residential Mortgage-Backed S	Securities		295,067,574	XXX	289,346,764	282,545,167	294,749,623	0	(939, 223)	0	0	XXX	XXX	XXX	782,973	3,673,760	XXX	XXX
7999999. Tot	tal - Commercial Mortgage-Backed	Securities		43,224,241	ı XXX	41,933,173	41,178,699	42,573,110	0	(615, 128)	0	0	XXX	XXX	XXX	131,940	1,308,053	XXX	XXX
8099999. Tot	tal - Other Loan-Backed and Structu	ured Securities		34,738,299	XXX	34,686,353	34,741,441	34,738,535	0	(211)	0	0	XXX	XXX	XXX	51,139	443,095	XXX	XXX
8199999. Tot	tal - SVO Identified Funds				XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - To	otal Bonds	·		1 060 783 202	XXX	1 029 582 660	1 000 460 125	1 048 576 006	(115, 762)	(8 867 736)	0	0	XXX	XXX	XXX	6 842 265	19 308 936	XXX	XXX

## **SCHEDULE D - PART 2 - SECTION 1**

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes	5	6	7	8	F	air Value	11		Dividends			Change in B	ook/Adjusted	Carrying Value		20	21
		3 4					9	10		12	13	14	15	16	17	18	19	1	
																	Total	1	
							Rate										Foreign	1	
							Per								Current		Exchange	1	
							Share							Current		Total Change		1	'
				Par		Book/	Used to						Unrealized	Year's	Other-Than-		Book/	1	
CUSIP			Number	Value	Rate	Adjusted	Obtain				Amount	Nonadmitted	Valuation	(Amor-	Temporary	Book/Adjusted	Adjusted	NAIC	
Identi-		For-	of	Per	Per	Carrying	Fair			Declared	Received	Declared But		tization)	Impairment	Carrying Value	Carrying	Desig-	Date
fication	Description	Code eign	Shares	Share	Share	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Accretion	Recognized	(15 + 16 - 17)	Value	nation	Acquired
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8999999 - 7	otal Preferred Stocks				<b></b>		XXX											XXX	XXX

## **SCHEDULE D - PART 2 - SECTION 2**

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	ljusted Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		1
						Rate											1
						Per									Total Foreign		1
						Share							Current Year's		Exchange		1
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	1
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	1
ldenti-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
12547*-10-5	CHA Service Company			10,000,000.000	23,250,237	1.000	23,250,237	73,538,938	0	0	0	(709,683)	0	(709,683)	0		05/01/2006
9199999. S	ubtotal - Common Stock - Parent, Subsid	<u>diaries ar</u>	nd Affiliates		23,250,237	XXX	23,250,237	73,538,938	0	0	0	(709,683)	0	(709,683)	0	XXX	XXX
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9799999 - T	otal Common Stocks				23,250,237	XXX	23,250,237	73,538,938	0	0	0	(709,683)	0	(709,683)	0	XXX	XXX
9899999 - T	otal Preferred and Common Stocks				23,250,237	XXX	23,250,237	73,538,938	0	0	0	(709,683)	0	(709,683)	0	XXX	XXX

## **SCHEDULE D - PART 3**

			51101	wirig All Loi	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1		2	3	4	5	6	7	8	9
									Paid for Accrued
CUSIP				Date		Number of Shares			Interest and
Identification		Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
3130A8-JG-9	FEDERAL HOME LOAN BANK AG	GCY FTSE	1 Oreign	06/15/2016	CANTOR FITZGERALD	OI Stock	6,000,000	6.000.000	Dividends
3130AA-BG-2		GCY FTSE		11/29/2016	WELLS FARGO			10,400,000	
		GCY FTSE		06/01/2016	VARIOUS		2,996,143	3,000,000	908
		GCY FTST		09/28/2016	CANTOR FITZGERALD		7,000,000	7,000,000	0
		GCY FTST		05/04/2016	INTL FCSTONE PARTNERS L.P.		8,000,000	8,000,000	
		GCY FTST		04/29/2016	CANTOR FITZGERALD		7,986,400	8,000,000	1,467
		GCY FTST		06/13/2016	INTL FCSTONE PARTNERS L.P.		5,000,000	5,000,000	0
		GCY FTST		08/17/2016	CITIGROUP GLOBAL MARKETS INC	-	6,891,974	6,920,000	0
		GCY FTST		09/23/2016	CITIGROUP GLOBAL MARKETS INC		8,212,683	8,265,000	0
36179S-JS-7	GOVERNMENT NATIONAL MORTGAGE GNI			08/22/2016	BNP PARIBAS		5,218,646	4,987,767	8,313
36179S-QW-0	GOVERNMENT NATIONAL MORTGAGE GNI			11/08/2016	CREDIT SUISSE FIRST BOSTON CORP.		22,304,297	21,000,000	40,833
		OVERNMENT		09/01/2016	BARCLAYS CAPITAL	-	19,942,221	20,000,000	3,729
		OVERNMENT		08/12/2016	NOMURA SECURITIES		885,117	875,000	2,274
		OVERNMENT		11/04/2016	SALOMON SMITH BARNEY		1,099,962	1,085,000	2,750
		OVERN/JENT		05/24/2016	NOMURA SECURITIES		2,628,891	2,550,000	26,089
912828-RE-2		OVERNMENT		07/12/2016	NOMURA SECURITIES	.	162,743	160,000	880
		AN FTSE		11/09/2016	VARIOUS	.	5,032,286	5,029,600	2, 101
		OVERNMENT		10/24/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	[	9,937,517	10,000,000	8,345
		DVERNMENT		12/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		4,974,422	5,000,000	2,455
	UNITED STATES TREASURY CPI			11/22/2016	MORGAN STANLEY		4,169,205	4, 181, 120	1,860
		OVERN/JENT		07/12/2016	SALOMON SMITH BARNEY		4,409,473	4,350,000	2,113
		DVERNMENT		07/12/2016	BARCLAYS CAPITAL		354,977	350,000	2,168
	otal - Bonds - U.S. Governr				1		143.565.565	142.153.487	106.345
100853-VY-3		MI		00/00/0040	CITIGROUP GLOBAL MARKETS INC				106,345
				03/09/2016			1,567,351	1,225,000	
		UNI		12/22/2016	WELLS FARGO		2,721,410	2,580,000	34,293
	CALIFORNIA ST DEPT WATER RESO MUN	NI		09/22/2016	CITIGROUP GLOBAL MARKETS INC	-	1,724,464	1,460,000	29,606
373384-3Z-7	GEORGIA STATE			06/16/2016	J.P. MORGAN		5,433,833	4, 180,000	0
419792-HL-3		UNI		03/16/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,952,283	1,750,000	0
419792-HM-1		UNI		03/16/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		2,489,164	2, 170,000	0
419792-HN-9		UNI		03/16/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		3,118,722	2,655,000	0
419792-JY-3		UNI		04/01/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		973,934	785,000	0
419792-MG-8		UNI		09/30/2016	CITIGROUP GLOBAL MARKETS INC		933,042	730,000	0
419792-MH-6	HAWAII ST MU	UNI		09/30/2016	CITIGROUP GLOBAL MARKETS INC		946,890	730,000	0
419792-MJ-2	HAWAII ST MU	UNI		11/01/2016	VARIOUS		1,934,787	1,520,000	2,304
419792-MK-9	HAWAII ST MU	UNI		09/30/2016	CITIGROUP GLOBAL MARKETS INC		930,779	730,000	0
45506D-ZG-3	INDIANA ST FIN AUTH REV MUI	JNI		10/28/2016	BARCLAYS CAPITAL		1,291,799	1,020,000	2,833
574193-MP-0	MARYLAND ST MU	UNI		06/13/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		7,704,347	6,470,000	0
574193-MQ-8	MARYLAND ST MU	UNI		11/02/2016	VARIOUS		7,207,374	5,935,000	41,250
57582P-QY-9	MASSACHUSETTS ST MU	JNI		08/04/2016	LOOP CAPITAL MARKETS		1,123,039	1,010,000	22 , 164
57583R-5Q-4	MASSACHUSETTS ST DEV FIN AGY REV			10/21/2016	LOOP CAPITAL MARKETS		3,422,006	2.920.000	
	NEW JERSEY ST TRANSN TR FD MUI			10/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	[	691,730	645,000	
	NEW JERSEY ST TRANSN TR FD MUT			10/27/2016	MERRILL LYNCH. PIERCE. FENNER & SMI		795,926	730.000	
	NEW JERSEY ST TRANSN TR FD MUT			10/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		502,648	455,000	
	NEW JERSEY ST TRANSN TR FD MUT			10/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	-	429,379	385,000	
	NEW JERSEY ST TRANSN TR FD MUT			10/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	-	1,844,275	1,645,000	
	NEW YORK ST DORM AUTH ST PERS MUN			10/07/2016	CITIGROUP GLOBAL MARKETS INC		912,916	730,000	
658256-R2-0	NORTH CAROLINA ST MUI			02/10/2016	WELLS FARGO	- <del> </del>	1, 187, 277	1.045.000	12,190
658256-Z2-1	NORTH CAROLINA ST MUI			03/16/2016	MORGAN STANLEY	-	3.807.199	3,070,000	5.117
658256-Z4-7	NORTH CAROLINA ST MUI	,,,,		03/16/2016	MORGAN STANLEY		1,624,871	1,260,000	
677522-HS-6		UNI		02/24/2016	MURICAN STANLEY  RBC DOMINION SECURITIES CORP.		1,624,871	5,600,000	
		UNI			RBC DOMINION SECURITIES CORP.	-			
677522-HT-4				02/26/2016		-	6,989,864	5,600,000	
677522-ME-1		UNI		11/02/2016	JEFFERIES		2,762,212	2,250,000	30,000
70914P-D2-5	PENNSYLVANIA ST MU			08/09/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,507,330	1,390,000	0
70914P-D8-2	PENNSYLVANIA STATE MU			08/09/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,788,561	1,450,000	0
	PENNSYLVANIA STATE MU			08/09/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,814,704	1,450,000	0
	PENNSYLVANIA STATE MU			08/09/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,835,947	1,450,000	0
882723-SL-4		UNI		01/19/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,990,890	1,650,000	25,438
928109-U7-0	1	UNI		11/01/2016	WELLS FARGO		1,288,960	1,000,000	0
1799999. Subto	otal - Bonds - U.S. States,	Territories and Possessions					84, 155, 105	69,675,000	241,391
	DALLAS RAPID TRN SR -TX MUI			08/18/2016	LOOP CAPITAL MARKETS		6,604,074	5,970,000	71,391
	HARRIS CNTY TEX MU			08/18/2016	LOOP CAPITAL MARKETS		3,954,958	3,620,000	4,224
		Subdivisions of States, Territories and Poss	essions				10,559,032	9,590,000	75,615
	ACALANES CALIF UN HIGH SCH DIST		000.0110	07/26/2016	SIEBURT, BRANDFORD, SHANK & CO	+	792,100	5,000,000	10,010
	ALPINE UTAH SCH DIST MU	NII			J.P. MORGAN	-			14,167
021087-UZ-2	MUI ME CIATI OCT DIGI MUI	INI		05/03/2016	J.F. MUNUAN		2,440,060	2,000,000	14, 16/

## **SCHEDULE D - PART 3**

1	2	3	4	ng-Term Bonds and Stocks ACQUIRED During Current Year	6	7	8	9
'	2	3	4	5	0	′	٥	Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign A	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
047870-AZ-3	ATLANTA GA WTR & WASTE WTR REV		9/21/2016	BARCLAYS CAPITAL	J. 5.00K	1,602,550	1,410,000	31,235
13063C-R3-6	CALIFORNIA ST FOR PREVIOUS ISSUE		7/25/2016	CITIGROUP GLOBAL MARKETS INC		2,451,680	1,925,000	24,063
29270C-P9-0	ENERGY NORTHWEST WASH ELEC REV		4/04/2016	WELLS FARGO		1,397,099	1,100,000	0
3128MJ-Y2-0 3128MJ-Y8-7	FGOLD 30YR GIANY FNMAFGOLD 30YR GIANY FNMA		1/09/2016	VARIOUS	<del>         </del>	6,658,418 6,039,795	6,223,665	8,990
312942-F9-1	FED NTL MTG ASSO FINIA		1/09/2016 1/08/2016	MERRILL LYNCH, PIERCE, FENNER & SMI			5,643,021 853,938	8, 151 1,079
3132JN-LY-1	FEDERAL HOME LOAN MTGE CO FHLMC		1/08/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		2,622,645	2,493,305	3, 151
3132WF-UP-2	FEDERAL HOME LOAN MTGE CO FHLMC	08	8/09/2016	BARCLAYS CAPITAL		289,032	277,000	231
3132WG-GL-5	FEDERAL HOME LOAN MTGE CO FHLMC		1/09/2016	WELLS FARGO	ļ	1,272,771	1, 189, 158	1,718
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC		1/09/2016	WELLS FARGO MORGAN STANLEY		6,275,870	5,863,587	8,470
3132WH-EE-13132WH-GW-9	FEDERAL HOME LOAN MTGE CO FHLMC		1/29/2016 1/09/2016	WELLS FARGO		6,740,007 468.199	6,741,587 6,741,587	6,742
31335A-BG-2	FEDERAL HOME LOAN NTGE CO FHLMC		8/09/2016	GOLDMAN SACHS	<u></u>	5,975,476	5,723,294	4,769
31335A-ZF-8	FEDERAL HOME LOAN MTGE CO FHLMC		1/29/2016	MORGAN STANLEY		3,525,673	3,526,500	3,527
3135G0-P5-6	FANNIE MAE ABS FTST	09	9/16/2016	BARCLAYS CAPITAL		8,999,100	9,000,000	0
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO ABS FTST		1/01/2016	J.P. MORGAN	ļļ-	6,913,507	6,630,677	6,131
3137BS-ZE-6	STRU_AM-9241:PA CMOFED NTL MTG ASSO FNMA		1/02/2016	AMHERST SECURITIES  BARCLAYS CAPITAL	ļ	8,074,869 745,432	7,540,000 707,199	21,259
3138AU-HL-3	FED NTL MTG ASSO FNMA		1/04/2016	NOMURA SECURITIES		1,774,066	1,682,078	1,238 2,126
	FED NTL MTG ASSO FINIA		1/08/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		752,964	714,133	903
3138E4-F6-3	FED NTL MTG ASSO FNMA		1/08/2016	NOMURA SECURITIES		1,471,102	1,394,823	1,763
3138ED-UL-3	FED NTL MTG ASSO FNMA		1/08/2016	CREDIT SUISSE FIRST BOSTON CORP.		1,749,031	1,660,062	2,098
3138EJ-ZR-2	FED NTL MTG ASSO FNMA		9/19/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		2,291,336	2,149,912	4,389
3138EK-G7-4 3138EL-B3-6	FANNIE MAE FNMA		9/19/2016 9/19/2016	CITIGROUP GLOBAL MARKETS INC	<del>         </del>	672,329 257,532	630,601 241,354	1,287
3138EM-FX-4	FED NTL MTG ASSO FINAL		9/19/2016	CREDIT SUISSE FIRST BOSTON CORP.	<del></del>	2,114,151	1,982,065	4,047
3138EP-WL-4	FED NTL MTG ASSO FNMA		2/18/2016	J.P. MORGAN		2,236,635	2,085,897	5,099
3138EQ-ZF-2	FNMA 30 YR POOL FNMA	00	8/29/2016	WELLS		11,180,360	10,257,211	0
3138ER-K8-2	FED NTL MTG ASSO FNMA		1/08/2016	CITIGROUP GLOBAL MARKETS INC	ļ ļ-	9,710,399	9,031,617	13,046
3138ER-LX-6	FED NTL NTG ASSO FINMA		1/23/2016	J.P. MORGAN		323, 174	321,279	625
3138ET-TP-1 3138ET-WQ-5	FMMA 30 YR POOL FMMA		8/29/2016 1/28/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		10,428,369 2,770,259	9,504,637 2,683,060	0 4,025
3138ET-YV-2	FED NTL MTG ASSO FINIA		9/19/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		3,328,770	3,109,638	6,349
3138LV-CV-3	FED NTL MTG ASSO 30YR	09	9/19/2016	CITIGROUP GLOBAL MARKETS INC		1,938,306	1,818,005	3,712
3138M0-SE-1	FED NTL MTG ASSO FNMA 30YR		9/19/2016	CITIGROUP GLOBAL MARKETS INC		1,681,695	1,577,321	3,220
3138WH-NT-5 3138WH-R6-1	FED NTL MTG ASSO FNMA FED NTL MTG ASSO FNMA			CITIGROUP GLOBAL MARKETS INC BARCLAYS CAPITAL		2,142,670	1,992,312	2,214
3138WH-H6-1	FED NTL MTG ASSO FINIA		1/28/2016	J.P. MORGAN	<u> </u>	339,993	329,691 12,477,209	495 24,261
3138WJ-MD-7	FED NTL MTG ASSO FINAL		2/28/2016	BARCLAYS CAPITAL		2,273,774	2,226,121	6,276
3140E9-AM-8	FNMA 30YR	0	3/02/2016	SOCIETE GENERALE		7,244,170	6,928,773	8,757
	FED NTL MTG ASSO FNMA		1/28/2016	WELLS FARGO		816,299	790,604	1, 186
3140EW-2N-4	FED NTL MTG ASSO FNMA		1/28/2016	WELLS FARGO		815, 151	790,090	1,185
3140EW-3W-3 3140F3-BU-1	FED NTL MTG ASSO FNMA		1/23/2016	CREDIT SUISSE FIRST BOSTON CORP. WELLS FARGO				1,930 1,340
3140F3-C3-0	FED NTL MTG ASSO FINIA		1/23/2016	CREDIT SUISSE FIRST BOSTON CORP.		791,718	794,449	1,854
3140F9-2B-0	FED NTL MTG ASSO FNMA		1/28/2016	WELLS FARGO		387,112	374,927	562
3140F9-NN-1	FED NTL MTG ASSO FNMA	1	1/28/2016	WELLS FARGO		445,561	431,536	562 647
3140FB-6X-3	FED NTL MTG ASSO FNMA		1/08/2016	CREDIT SUISSE FIRST BOSTON CORP.		2,287,458	2, 170, 457	2,743
3140FB-FE-5	FED NTL MTG ASSO FNMA		1/28/2016	WELLS FARGO		365,808	354,293 881.560	531
	FED NTL MTG ASSO FINIA		1/28/2016 1/28/2016	WELLS FARGO	<u> </u>	910,211 1,876,946		
3140FE-X3-3	FED NTL MTG ASSO FINAL		1/09/2016	WELLS FARGO			642,002	
3140FF-C8-2	FED NTL MTG ASSO FNMA		1/28/2016	WELLS FARGO		1,717,628	1,663,563	2,495
3140FF-DH-1	FED NTL MTG ASSO FNMA	1	1/28/2016	WELLS FARGO	ļ [	2,456,082	2,382,378	3,574
	FED NTL MTG ASSO FNMA		1/23/2016	CREDIT SUISSE FIRST BOSTON CORP.		4,217,428	4,233,303	9,878
3140FG-6S-3	FED NTL MTG ASSO FNMA		1/23/2016 1/23/2016	CREDIT SUISSE FIRST BOSTON CORP.  CREDIT SUISSE FIRST BOSTON CORP.		4,044,775 142,575	4,060,000 143,000	9,473 334
3140FG-7L-7	FED NTL MTG ASSO FNMA		2/28/2016	BARCLAYS CAPITAL				2,181
	FED NTL MTG ASSO FNMA		1/28/2016	WELLS FARGO			259,693	390
3140FG-GU-7	FED NTL MTG ASSO FNMA	1	1/28/2016	WELLS FARGO		268,259	259,815	390
3140FH-H6-7	FED NTL MTG ASSO FNMA		1/28/2016	WELLS FARGO		1,250,713	1,211,341	1,817
3140FK-RL-6	FED NTL MTG ASSO FNMA		1/28/2016	WELLS FARGO	ļ	715,585	694,111	1,041
3140FK-RZ-53140FK-S3-5	FED NTL MTG ASSO FINIA		1/28/2016	WELLS FARGO	<u> </u>	595,528	577,656 2,734,000	866 6,379
3140FN-53-5	FED NTL MTG ASSO FNMA		1/28/2016	WELLS FARGO		2,724,602	1.060.543	1.591
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## **SCHEDULE D - PART 3**

		Shov	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
3140FM-JU-1	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		1,851,231	1,795,677	2,694
3140FM-QU-3	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		390,382	378,094	567
3140FM-V8-6	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		269,341	260,863	391
31417A-JK-6	FED NTL MTG ASSO FNMA		09/19/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	-	522,866	490,019	1,000
419792-JW-7	HAWATI ST MUNI		04/01/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	-	793,914	680,000	0
440673-J5-1 440673-J6-9	HORRY CNTY SC SCH DIST MUNI		04/26/2016	MERRILL LYNCH, PIERCE, FENNER & SMI			635,000 635,000	U
440673-J7-7	HORRY CNTY SC SCH DIST MUNI		04/26/2016	IMERRILL LYNCH, PIERCE, FENNER & SMI		750,075	635,000	٥
512462-XA-5	LAKEVILLE MINN INDPT SCH DIST MUNI		04/18/2016	J.P. MORGAN	-	1,108,944	900,000	0
512462-XB-3	LAKEVILLE MINN INDPT SCH DIST MUNI		04/18/2016	J.P. MORGAN		1,290,734	1.030.000	0
542433-RC-3	LONG BEACH CALIF UNI SCH DIST MUNI		05/10/2016	CITIGROUP GLOBAL MARKETS INC		642,770	500,000	2,014
544646-4Y-5	LOS ANGELES CALIFORNIA SCHOOL MUNI		08/29/2016	MORGAN STANLEY		3,842,910	3,000,000	0
57584X-XN-6	MASSACHUSETTS ST DEV FIN AGY R		10/06/2016	GOLDMAN SACHS		837,967	730,000	0
57584X-XQ-9	GOLDMAN SACHS & CO MUNI		10/06/2016	GOLDMAN SACHS		886,468	730,000	0
57584X-XY-2	MASSACHUSETTS ST DEV FIN AGY R		10/28/2016	VARIOUS	-	704,337	560,000	467
57584X-XZ-9	MASSACHUSETTS ST DEV FIN AGY R		10/06/2016	GOLDMAN SACHS	-	188,568	150,000	0
57584X-YA-3	MASSACHUSETTS ST DEV FIN AGY R		10/06/2016	GOLDMAN SACHS	-    -	448,610	360,000	0
57584X-YB-1587635-FA-6	MASSACHUSETTS ST DEV FIN AGY R		10/06/2016	GOLDMAN SACHS	-    -	273,060	220,000	0
58/635-FA-6	MERCED CALIF UN HIGH SCH DIST MUNI MET GOVT NASHVILLE & DAVIDSON MUNI		07/26/2016	I SIEBUHI, BHANDFUHD, SHANK & CU		319,140 895,603	2,000,000 850,000	
59333F-SV-3	MEI GUVI NASHVILLE & DAVIDSON MONI MIAMI -DADE CNTY HFA MUNI		04/29/2016	LUOP CAPITAL MARKETS	-	2,417,380	2,000,000	9,32b
603827-WS-1	MINNEAPOLIS & ST PAUL MINN MET		11/01/2016	. WELLS FARGO	-	2,417,380	2,000,000	4 , 167
646066-QV-5	NEW JERSEY ST EDL FACS AUTH RE		03/09/2016	GOLDMAN SACHS			630,000	4, الاربي
647310-W8-0	NEW MEXICO ST SEVERANCE TAX MUNI		11/01/2016	LOOP CAPITAL MARKETS		1,270,310	1,000,000	18, 193
64990A-FJ-9	NEW YORK ST DORM AUTH SALES TA		09/22/2016	J.P. MORGAN		4,135,404		0,100
	NEW YORK TRANSN DEV CORP SPL F		06/16/2016	CITIGROUP GLOBAL MARKETS INC		1,149,420	1,000,000	2,778
68428T-CQ-8	ORANGE CNTY CALIF SANTN WASTEW		03/03/2016	BARCLAYS CAPITAL		1,282,669	1,055,000	0
718814-Q3-3	PHOENIX ARIZ MUNI		10/28/2016	J.P. MORGAN		918,603	730,000	4,968
	PIMA CNTY ARIZ SWR REV MUNI		07/25/2016	- WELLS	-	1,328,996	1,050,000	3,063
786134-PG-5	SACRAMENTO CNTY CALIF SANTN DI		10/24/2016	SIEBURT, BRANDFORD, SHANK & CO		836,600	890,000	1,490
92817T-GB-6	VIRGINIA ST PUB SCH AUTH SPL 0		03/30/2016	WELLS FARGO		638,962	525,000	0
92817T-GC-4	VIRGINIA ST PUB SCH AUTH SPL 0		03/30/2016	WELLS FARGO		588,221	475,000	0
92817T-GD-2 92818F-BB-0	VIRGINIA ST PUB SCH AUTH SPL 0		03/30/2016	WELLS FARGO	-	1,325,017	1,055,000 700.000	0
92818F-BB-0	VIRGINIA ST PUB SCH AUTH SPL 0		11/01/2016	LOOP CAPITAL MARKETS		828,461 1.034,456		U
92818F-BE-4	VIRGINIA ST PUB SCH AUTH SPL 0		11/01/2016	LOOP CAPITAL MARKETS		1,288,046	1.030.000	ں ۱
92818F-BF-1	VIRGINIA ST PUB SCH AUTH SPL 0		11/01/2016	LOOP CAPITAL MARKETS		1,177,361	930,000	
92818F-BG-9	VIRGINIA ST PUB SCH AUTH SPL 0			LOOP CAPITAL MARKETS		957 , 105		0
93974D-WZ-7	WASHINGTON ST FOR ISSUED DTD MUNI		06/29/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		651,260	500,000	0
956622-K3-7	W VIRGINIA HOSPITAL FINANCE A MUNI		05/06/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		3, 177, 318	2,535,000	0
3199999, Subt	otal - Bonds - U.S. Special Revenues					229.343.868	218.797.316	349,222
02079K-AC-1	ALPHABET INC CORPORATE		08/02/2016	MORGAN STANLEY		2,937,570	3,000,000	0.0,222
026874-DH-7	AMERICAN INTERNATIONAL-CII/21 CORPORATE		03/17/2016	U.S. BANCORP INVESTMENTS, INC	_ [	3,808,095	3,810,000	0
03027X-AL-4	AMERICAN TOWERS INC CORPORATE		09/28/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		7,898,768		0
03040W-AN-5	AMERICAN WATER CAPITAL CORP CORPORATE		11/14/2016	MIZUHO SECUROTIES USA INC.		1,162,880	1,165,000	0
032654-AM-7	ANALOG DEVICES CORPORATE		11/30/2016	VARIOUS	-	7,985,378	8,000,000	0
037833-CC-2	APPLE INC CORPORATE		07/28/2016	GOLDMAN SACHS	-	1,542,852	1,545,000	0
04351L-AB-6	ASCENTION HEALTH ALLIANCE CORPORATE		04/25/2016	MORGAN STANLEY		4,733,000	4,733,000	0
05348E-AY-5	AVALONBAY COMMUNITIES INC CORPORATE		09/26/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,958,889	1,965,000	0
	BMW US CAPITAL CORPORATE		04/04/2016	J.P. MORGAN	-	2,548,587	2,555,000	0
05565E-AM-7 06406F-AB-9	BMN US CAPITAL LLC CORPORATE		09/08/2016	GOLDMAN SACHS	-	9,969,100 2.863.653	10,000,000	۵
06406F-AB-9 097023-BR-5	BORING CO/THE CORPORATE		04/25/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	-	2,863,653	2,865,000 1,535,000	0
10112R-AY-0	BOSTON PROPERTIES LP CORPORATE		08/08/2016	J.P. MORGAN		992,710	1,000,000	ں ۸
12515A-BE-9	CD 16-CD2 CMBS		11/18/2016	DEUTSCHE BANK		5,664,849	5,500,000	3,770
125896-BR-0	CMS_ENERGY CORPORATE		10/31/2016	J.P. MORGAN	- [	493,272	495,000	0,770 0
172967-LC-3	CIT GROUP INC CORPORATE		12/01/2016	CITIGROUP GLOBAL MARKETS INC		3,993,160	4,000,000	0
20030N-BW-0	CONCAST CORP CORPORATE		07/12/2016	CITIGROUP GLOBAL MARKETS INC		1,548,140	1,550,000	0
224044-CG-0	COX COMMMUNICATIONS INC CORPORATE		09/08/2016	WELLS FARGO		903,471	905,000	0
22822V-AD-3	CROWN CASTLE INTL CORPORATE		08/22/2016	CITIGROUP GLOBAL MARKETS INC	-	1,624,545	1,625,000	0
23312V-AF-3	DBJPM CMBS		07/26/2016	DEUTSCHE BANK	-	2,863,372	2,780,000	2,232
233851-CM-4	DAIMLER FINANCE NORTH AMERICA LLC		10/26/2016	CITIGROUP GLOBAL MARKETS INC	-	7,988,640	8,000,000	0
25470X-AL-9	DISH DBS_CORP CORPORATE		10/06/2016	BARCLAYS CAPITAL	-	2,326,500	2,350,000	8,813
26442C-AS-3	DUKE ENERGY CAROLINAS LLC CORPORATE		11/14/2016	GOLDMAN SACHS	-    -	4,987,900	5,000,000	0
345370-CR-9	FORD MOTOR COMPANY CORPORATE		12/05/2016	GOLDMAN SACHS		1,920,000	1,920,000	0

## **SCHEDULE D - PART 3**

<del></del>	•		wing All Lo	ong-Term Bonds and Stocks ACQUIRED During Current Year			
1	2	3	4	5 6	7	8	9
OLIOID.			<b>.</b>				Paid for Accrued
CUSIP			Date	Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor of Stock	Actual Cost	Par Value	Dividends
345397-YD-9	FORD MOTOR CREDIT CO CORPORATE			RBC DOMINION SECURITIES CORP.		750,000	0
38145G-AG-5	GOLDMAN SACHS GROUP INC CORPORATE		09/22/201611/10/2016	GOLDMAN SACHS GOLDMAN SACHS		2,890,000 2,180,000	
410345-AL-6	HANESBRANDS INC CORPORATE		05/03/2016	J.P. MORGAN	2,140,000	2, 160,000	
432833-AA-9	HILTON HOTELS CORP CORPORATE		09/29/2016	MERRILL LYNCH PIERCE FENNER & SMI	1,520,625	1,500,000	8.146
438516-BM-7	HONEYWELL INTERNATIONAL INC		10/24/2016	DEUTSCHE BANK	7,329,634	7,330,000	0
46646K-AA-6	JP MORGAN CHASE 16-WPT		11/01/2016	J.P. MORGAN	3,986,259	3,990,000	0
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP		11/04/2016	JEFFERIES	2,664,000	2,664,000	0
48128B-AB-7	MORGAN JP&CO INC CORPORATE		12/01/2016	J.P. MORGAN	3,999,880	4,000,000	Ω
49327M-2P-8	KEY BANK USA NA CORPORATE		08/17/2016 .	KEY CAPITAL MARKETS MERRILL LYNCH, PIERCE, FENNER & SMI	1,464,531	1,465,000	0
502413-BE-6 548661-DL-8	LOWES CO INC CORPORATE		11/29/2016 04/11/2016	WELLS FARGO		380,000 510,000	
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I		12/12/2016	DEUTSCHE BANK	4.656.878	4,660,000	0
61237W-AB-2	MONTEFIORE MEDICAL CENTER CORPORATE		05/04/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	4,785,000	4,785,000	 0
61237W-AC-0	MONTEFIORE MEDICAL CENTER CORPORATE		05/04/2016	MERRILL LYNCH, PIERGE, FENNER & SMI	2,280,000	2,280,000	0
61746B-ED-4	MORGAN STANLEY CORPORATE		11/14/2016	MORGAN STANLEY	3,954,688	3,975,000	.0
61761J-3R-8	MORGAN STANLEY CORPORATE		07/20/2016	MORGAN STANLEY	1,683,474	1,695,000	0
64952W-CJ-0	NEW YORK LIFE CORPORATE		09/07/2016	J.P. MORGAN	6,986,630	7,000,000	0
654740-AS-8	NISSAN MTR ACCEP CORPORATE		09/07/2016	CITIGROUP GLOBAL MARKETS INC	2,245,725	2,250,000	0
69353R-EY-0	PNC BANK NATIONAL ASSOCIATION CORPORATE		12/06/2016	MORGAN STANLEY	3,689,494	3,695,000	0
709599-AW-4717081-DZ-3	PENSKE TRUCK LEASING COMPANY LP		10/26/201611/14/2016	J.P. MORGAN CREDIT SUISSE FIRST BOSTON CORP.		955,000 12,000,000	0
74251V-AM-4	PRINCIPAL FINANCIAL GROUP CORPORATE		11/14/201611/03/2016	OREDIT SUISSE FIRST BOSTON CORP.	1,502,803	1,505,000	
742718-EQ-8	PROCTER & GAMBLE CO CORPORATE		11/01/2016	MORGAN STANLEY	2,519,824	2,525,000	0
756109-AS-3	REALTY INCOME CORP CORPORATE		10/04/2016	CITIGROUP GLOBAL MARKETS INC	1,085,381	1,100,000	0
	SOCIAL PROFESSIONAL LOAN PROGRAM		11/16/2016	GOLDMAN SACHS	4.529.687	4,530,000	0
828807-DA-2	SIMON PROPERTY GROUP LP CORPORATE		11/15/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	2,292,456	2,300,000	0
842587-CV-7	SOUTHERN COMPANY CORPORATE		05/19/2016	CITIGROUP GLOBAL MARKETS INC		840,000	0
85208N-AA-8	SPRINT SPECTRUM CO LLC CORPORATE		10/20/2016	GOLDMAN SACHS	484,992	485,000	0
883556-BR-2	THERMO FISHER SCIENTIFIC INC CORPORATE		09/14/2016	J.P. MORGAN	1,254,595	1,270,000	0
89417E-AL-3	TRAVELERS COMPANIES INC. CORPORATE		05/04/2016	CITIGROUP GLOBAL MARKETS INC		320,000	0
904764-AU-1 911365-BF-0	UNILEVER CAPITAL CORP CORPORATE		07/25/201610/24/2016	JP MORGAN CHASE BANK MORGAN STANLEY		1,000,000 340,000	
91159H-HN-3	US BANCORP CORPORATE		07/19/2016	U.S. BANCORP INVESTMENTS, INC	5,509,374	5,550,000	0
913017-CG-2	UNITED TECHNOLOGIES CORP CORPORATE		10/27/2016	GOLDMAN SACHS	3,542,084	3,550,000	0
92343V-DD-3	VERIZON COMMUNICATIONS CORPORATE		07/27/2016	MERBILL LYNCH, PIERCE, FENNER & SMI	1.745.539	1.750.000	0
931427-AQ-1	WALGREENS BOOTS CORPORATE		05/26/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	877,782	880,000	0
94988J-5G-8	WELLS FARGO BANK CORPORATE		12/01/2016	WELLS FARGO	4,993,100	5,000,000	0
	AIR LIQUIDE FIN CORPORATE	D	09/22/2016	HSBC SECURITIES INC.	996,220	1,000,000	0
	DANONE SA CORPORATE	D	10/26/2016	CITIGROUP GLOBAL MARKETS INC	3,420,000	3,420,000	0
	TEVA PHARIMACEUTICAL CORPORATE	D	07/18/2016 _	BARCLAYS CAPITAL	907,579	910,000	0
	otal - Bonds - Industrial and Miscellaneous (Unaffiliated)				195,399,988	195,577,000	22,961
	- Bonds - Part 3				663,023,558	635,792,803	795,534
8399998. Total	- Bonds - Part 5				113,586,353	111,308,582	94, 164
8399999. Total	- Bonds				776,609,911	747, 101, 385	889,698
	- Preferred Stocks - Part 3				0	XXX	0
	- Preferred Stocks - Part 5				0	XXX	0
	- Preferred Stocks				0	XXX	0
							0
	- Common Stocks - Part 3				0	XXX	0
	- Common Stocks - Part 5				0	XXX	0
	- Common Stocks				0	XXX	0
9899999. Total	- Preferred and Common Stocks				0	XXX	0
9999999 - Tota	ıls				776,609,911	XXX	889,698
					, -,		,

## **SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year  1 2 3 4 5 6 7 8 9 10 Change In Book/Adjusted Carrying Value 16 17 18 19 20 21																				
1	2	5	6 7	' 8		9	10	(	Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21		
1		1					l			11	12	13	14	15	1	Ì		-		
										• • •				Total						
												Current	Total	Foreign					Bond	
															Book/				Interest/	
									D: V			Year's	Change in	Exchange						0
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of Cor	ı <b>-</b>			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock sidera	tion Pa	ar Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
		J.g		CALLED SECURITY at	3,000					200.0000	71001011011	cccgzcc	(	7 4.45	_ 5.1.5		o =pood			
3134G6-XC-2	FEDERAL HOME LOAN MTGE CO AGCY FTST		05/18/2016 .	100.000	2	00,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	8,500	05/18/2017
3135G0-F7-3	FED NTL MTG ASSO AGCY FTST		06/29/2016 _	NOMURA SECURITIES		49,915	4,000,000	3,991,704	3,991,970	0	572	0	572	0	3,992,542	0	57,373	57,373	27,083	
36179R-LP-2	GOVERNMENT NATIONAL MORTGAGE GNMA		02/22/2016	VARIOUS		20,496	17,464,589	18,220,693	18,214,471	0	(15, 164)	0	(15, 164)	0	18, 199, 307	0	121, 189	121, 189	136,490	_08/01/2045
36179R-S9-1	GNMA2 30YR		02/22/2016 .	VARIOUS	10,	72,331	9,978,588	10,394,493	10,394,405	0	(5, 119)	0	(5, 119)	0	10,389,286	0	83,045	83,045	78,341	11/01/2045
36179S-JS-7	GOVERNMENT NATIONAL MORTGAGE GNMA		12/20/2016 .	MBS PAYDOWN		03,308	103,308	108,090	0	0	(44)	0	(44)	0	103,308	0	0	0	598	08/01/2046
36179S-QW-0	GOVERNMENT NATIONAL MORTGAGE GNMA		12/20/2016 .	MBS PAYDOWN		65, 105	65, 105	69, 149	0	0	1	0	1	0	65, 105	0	0	0	190	
36183W-5Y-4	FED NTL MTG ASSO FNMA		08/30/2016 _	VARIOUS		28,657	2,840,263	3,010,678	3,007,198	0	(15,966)	0	(15,966)	0	2,991,232	0	37,425	37,425		01/01/2045
36202E-VP-1	GOVERNMENT NATIONAL MORTGAGE GNMA		11/30/2016 .	VARIOUS		40,936	1,663,612	1,675,308	1,673,244	0	(2,529)	0	(2,529)	0	1,670,715	0	170,220	170,220	85,531	08/01/2038
L		1		CREDIT AGRICOLE							_	I	_			Ì		,		
912828-2F-6	UNITED STATES TREASURY GOVERNMENT		10/12/2016 .	SECURITIES		03, 108	10,000,000	9,971,111	0	0	551	0	551	0	9,971,661	0	(68,553)	(68,553)	13,363	
912828-FY-1	UNITED STATES TREASURY GOVERNMENT		11/15/2016 .	MATURITY		00,000	800,000	874,346	827,858	0	(27,858)	0	(27,858)	0	800,000	J0	0	0	37,000	
912828-K5-8	UNITED STATES TREASURY GOVERNMENT		01/21/2016 .	. WELLS FARGO		67,918	6,750,000	6,723,908	6,725,865	0	306	ļ0	306	ļ0	6,726,171	}ō	41,747	41,747	21, 162	
912828-LD-0	US TREASURY N/B		07/31/2016 .	VARIOUS		85,000	1, 185,000	1,265,640	1,203,766	0	(18,766)	0	(18,766)	0	1, 185,000	}ō	0	0	39,008	
912828-LU-2 912828-PS-3	US TREASURY N/B GOVERNMENT		10/31/2016 .	VARIOUS		85,000 10,000	285,000 L	300,654 325,598	290,953 310,394	0	(5,953)	0	(5,953)	0	285,000 310,000	0	0	0	8,945	10/31/2016
912828-QF-0	. US TREASURY N/B GOVERNMENT		04/30/2016 .	VARIOUS		00,000	1,700,000	1,762,096	1,708,651	0	(394)		(8,651)	0	1,700,000	0	0			
912828-QP-8	. US TREASURY N/B GOVERNMENT		05/31/2016 .	MATURITY		50,000			854,846	0	(8,651)	0	(4,846)		850,000		0			04/30/2016
912828-QX-1	UNITED STATES TREASURY GOVERNMENT		07/31/2016 .	VARIOUS		75.000	3,675,000	3.773.347	3,695,749	0	(20,749)	0	(20,749)		3.675.000					07/31/2016
912828-RF-9	US TREASURY N/B		08/31/2016 .	VARIOUS		75,000	875,000				(2,345)	0	(2,345)	0	875,000	0				08/31/2016
	Subtotal - Bonds - U.S. Governmen		-4-90/01/2010 :	. 17411000		31,774	64,545,465	66,219,497	55,776,715	0	(126,954)	0	(126,954)	0		0	442.446	442 .446	614, 147	
040507-HN-8	ARIZONA HEALTH FACS AUTH REV MUNI	เธ	09/13/2016 .	WELLS FARGO		62,313	175,000	137,813	141.648	0	902	0		0	142.550	0	19,762	19,762		01/01/2037
040507-HN-8	ARIZONA HEALTH FACS AUTH HEV MUNT		. 1.06/14/2016 .	MORGAN STANLEY		94,938	1,800,000	2,283,084	2, 149, 381	0	(23,467)		902		2,125,915		69.023	69,023		07/01/2037
040634-VE-2	ARIZUNA SI IKANSN BHU HWY HEV MUNI		.1.00/ 14/2010 .	CALLED SECURITY at		94,938	1,800,000	2,283,084	2, 149, 381	0	(23,467)		(23,407)	0		0				07/01/2022
13062T-PM-0	CALIFORNIA STATE MUNI		09/01/2016 _	100.000		50,000	450,000	474,638	466,807	0	(16,807)	0	(16,807)	0	450,000	0	0	0	22,500	09/01/2027
13063C-WT-3	CALIFORNIA ST FOR PREVIOUS ISSUE		03/18/2016	MORGAN STANLEY		25,809	1,275,000	1,260,758	1,260,919	0	280	0	280	0	1,261,199	0	64,610	64,610	14,875	
56052A-YA-8	MAINE ST MUNI		03/23/2016	MORGAN STANLEY		85.974	960.000	1,165,392	1, 154, 639	0	(5,970)	0	(5,970)	0	1,148,669	0	37.305	37,305		06/01/2023
677521-PJ-9	OHIO ST MUNI			MATURITY		20,000	720,000	757.648	744.039	0	(24,038)	0	(24,038)	0	720.000	0	000, 10	0.000	36,000	
0020			1 207 107 2010 1	CALLED SECURITY at		20,000					(21,000)		(2:,000)							
837147-E4-5	S CAROLINA ST PUBLIC SERVICE MUNI		01/04/2016	100.000	1.	50,000	1,150,000	1,278,869	1, 176, 119	0	(26, 119)	0	(26, 119)	0	1, 150,000	0	0	0	30.188	01/01/2018
928109-M4-6	VIRGINIA STATE MUNI			J.P. MORGAN		19, 130	1,965,000	2,427,915	2,424,959	0	(30,893)	0	(30,893)	0	2,394,066	0	125,065	125,065		06/01/2028
93974D-JR-0	WASHINGTON ST FOR ISSUES DTD P		09/13/2016 .	WELLS FARGO		16,210	1,000,000	1,226,930	1,203,878	0	(14,507)	0	(14,507)	0	1,189,372	0	26,838	26,838		07/01/2031
93978H-ME-2	WASHINGTON ST HEALTH CARE FAC MUNI		09/13/2016 _	MORGAN STANLEY		05,727	1,435,000	1,608,463	1,602,555	0	(10,963)	0	(10,963)	0	1,591,592	0	114, 135	114, 135	68,760	10/01/2038
1799999. 8	Subtotal - Bonds - U.S. States, Terr	itories a	and Posses	sions	12.0	30.101	10.930.000	12.621.510	12,324,944	0	(151.582)	0	(151,582)	0	12.173.363	0	456.738	456,738	413,636	XXX
		1		MERRILL LYNCH, PIERCE,	12,	. ,	,,	,0_1,010	.2,021,011	Ů	(101,002)	ľ	(101,002)	1	,,	i	.00,100	.55,.56	,	
181059-TC-0	CLARK CNTY NEV SCHOOL DIST MUNI		09/07/2016 .	FENNER & SMI	2	46,020	2,000,000	2,391,180	2,387,553	0	(23,822)	0	(23,822)	0	2,363,731	0	182,289	182,289		06/15/2026
		1		MERRILL LYNCH, PIERCE,		,	,,	, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,						,===,			,_,_,		
181059-TD-8	. CLARK CNTY NEV SCH DIST MUNI		03/18/2016 .	FENNER & SMI		90,000	3,000,000	3,546,270	3,541,231	0	(10,762)	0	(10,762)	0	3,530,469	0	159,531	159,531	50,000	
181059-TE-6	CLARK CNTY NEV SCHOOL DIST MUNI		09/13/2016 .	_ RBC CAPITAL MARKETS		18,865	1,225,000	1,448,060	1,446,003	0	(13,710)	0	(13,710)	0	1,432,292	0	86,573	86,573	49,851	06/15/2028
1		1		MERRILL LYNCH, PIERCE,			l					I	I			Ì				
30382A-CE-0	. FAIRFAX CNTY VA MUNI		03/23/2016 .	FENNER & SMI		25,856	2,800,000	3,459,988	3,368,926	0	(19,359)	0	(19,359)	0	3,349,567	0	76,289	76,289		10/01/2022
362762-LD-6	GAINESVILLE & HALL CNTY GA HOS		09/21/2016 .	. VARIOUS		93,960	4,000,000	4,432,080	4,394,433	0	(26,874)	0	(26,874)	0	4,367,560	0	426,400	426,400		08/15/2049
	Subtotal - Bonds - U.S. Political Sub	<u>divisi</u> o		s, Territories and Pos	ssessions 15,	74,701	13,025,000	15,277,578	15, 138, 146	0	(94,527)	0	(94,527)	0	,	0	931,082	931,082	483,267	
3128GP-TZ-6	FED NTL MTG ASSO FNMA		12/01/2016 .	_ MBS PAYDOWN			6,987	7,202	7,005	0	(18)	0	(18)		6,987	0	0	0		01/01/2017
3128M6-P2-8	FGOLD 30 YR FNMA		12/01/2016 .	VARIOUS		02, 164	449, 157	454 , 123	453,239	0	(923)		(923)		452,315	0	49,849	49,849		06/01/2038
3128M8-RT-3	FGOLD 30YR GIANY FHLMC		12/01/2016 .	. MBS PAYDOWN		61,894	161,894	173,884	162,966	0	(1,072)		(1,072)	0	161,894	0	0	0	3,716	
3128MB-N7-8	FGOLD 15YR GIANT FHLMC		12/01/2016 .	. MBS PAYDOWN	·	41,033	41,033	43,533	41,360	0	(328)	0	(328)	0	41,033	0	0	0	1, 116	
3128MJ-Y2-0	FGOLD 30YR GIANY FNMA			_ MBS PAYDOWN	·	45,322	45,322	48,488	0	0	(2)	0	(2)		45,322	L0	0	0	151	10/01/2046
3128MJ-Y8-7	FGOLD 30YR GIANY FNMA		12/01/2016 .	MBS PAYDOWN	· <del> </del>	43,391	43,391	46,442	0	0	(2)	ļ0	(2)	ļ0	43,391	} <u>0</u>	0	0	145	11/01/2046
3128MM-T6-0	FGOLD 15YR GIANT FHLMC		10/18/2016 .	VARIOUS	- <del> </del> 11,1	10,016	11, 152, 774	11,609,341	11,606,884	0	(84, 191)	}0	(84, 191)	ļ0	11,522,692	}0	87,324	87,324	280,400	
312942-F9-1 312971-BM-5	FED NTL MTG ASSO FNMA		12/01/2016 .	. MBS PAYDOWN		18,478	18,478	19,465 43.818		0	(1)	0	(1)	0	18,478	} <u>0</u>	0	0	54	09/01/2040
312971-BM-5 312971-CQ-5	FGOLD 15YR FHLMC FGOLD 15YR FHLMC		12/01/2016	MBS PAYDOWN		41,301 43.890	41,301 . 43,890	46,565	44, 155	0	(265)	0	(265)	0	41,301 43,890	0	0	0	1,127	04/01/2020 04/01/2020
312971-WS-0	FGOLD 15YR FILMC		12/01/2016 .	MBS PAYDOWN	·	60,918	60,918	64,630	61,366		(205)		(205)		60,918	ļ0			1,024	05/01/2020
312971-MS-U	FGOLD 15YR FHLMC		12/01/2016 .	MBS PAYDOWN	·	00,918 00.151	100, 918			0	(449)		(770)		100,918	ļ0			1,688	
312972-EK-4	FGOLD 15YR FHLMC		12/01/2016 .	MBS PAYDOWN	·	62,236	62,236	66,028	62,773	n	(537)	n	(537)	0 n	62,236	n	n	o		04/01/2020
	FGOLD 15YR FHLMC		12/01/2016	MBS PAYDOWN		79,118	79, 118	83.939	79,631	n	(513)	n	(513)	n	79,118	n	n	n		04/01/2020
J. LUI L UI U	.4. 4000 10111				· p   p	, v , i iv p						L	(010)	h	L	L	L	·		F0-1/ 0 1/ EOEO

## **SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1   2   3   4   5   6   7   6   9   10		1			1				IOCKS SOLD, I												
Cumple   Part	1	2	3	4	5	6	7	8	9	10	(		ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
Column   Part											11	12	13	14	15						
Column															Total						
Column													Current	Total						Rond	
Column   Proc.   Pro																<b>D</b> 1.7					
Colors													Year's	Change in	Exchange	Book/				Interest/	
Colors										Prior Year		Current	Other-	Book/		Adjusted	Foreign			Stock	Stated
Column   Description   Descr											Uproplized										
Description   Description	OLIOID																U	D !! !	T		
Description   Space   Description   Space   Description   Space   Description   Desc											Valuation	(Amor-	Temporary	Carrying	Adjusted						
Description   Space   Description   Space   Description   Space   Description   Desc	ldenti-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
1975    1975	fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost		Decrease	Accretion	Recognized	(11+12-13)		Date	Disposal	on Disposal	Disposal	Year	Date
1800-2006   1800			o.g			0.00.0					Doorodoo		110009111200		value n		2.00000.	011 D10p0000	D.00000.		
						-					0	(700)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					0			
1982   1982											0		J0					0	0		
1805   1806										2,238,040	0	(6,030)	) <sup>0</sup>	(6,030)	0		0	0	0		
1500-150-150-150-150-150-150-150-150-150										0	0	0	ļ <sup>0</sup>	J	0		0	0	0		
1809-1-1-1   180											0		)0		0		0	61,089	61,089		
1909-1-1-1   1909-1-										43,750	0		)		0		0	0	0	938	
1970   1970										0	0	(1)	)0	(1)	0		0	0	0	11	
Signature   Sign				12/01/2016 _	MBS PAYDOWN					0	0	0	0	0	0		0	0	0	5	09/01/2046
1975-1976   1975	3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2016 .	. MBS PAYDOWN		7,938			0	0	0	0	0	0	7,938	0	0	0	26	09/01/2046
1985-1985   1987   19	3132WH-GW-9	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2016 .	. MBS PAYDOWN		1,700	1,70	01,819	0	0	0	0	0	0	1,700	0	0	0	6	09/01/2046
1500m   1500	31335A-BG-2	FEDERAL HOME LOAN MTGE CO FHLMC			MBS PAYDOWN		253,254	253,25	4264,413	0	0	(244)	)0	(244)	0	253,254	0	0	0	1,530	04/01/2043
1975   1975	31336W-CP-2			12/01/2016	MBS PAYDOWN		62.048	62.04	8 65.829	62.529	0	(481)	0	(481)	0	62.048	0	0	0	1.637	10/01/2020
1999-1-06   1999											0				0		0	0	0		
1979   1979						-				0	0		0		0		0	0	0		
1958						-				0	0	110	0	0	0		0	0	0		
1989  -4-0.5						-				512 694	0	(3.360)	,	(3.360)	0		0	0	0		
SMAR-4-0-2   FES VI. 100 ASSET   PARK   100 / 100   100										312,004								0			
150001-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1										0	0		)0				L	0	0		
1985						-				0	0	(4)	)0		0		0	0	0		
1988   Fig.										0	0	(1)	)0		0		0	0	0		
1988-1-4-  Fig. No. 107-1626   Fig. No. 107-										0	0	(2)	)0		0		0	0	0		
2980-14-3   F20 III   179   580   FAM   120   120   120   180   FAM   120   120   180   120   120   180   120   120   180   120   120   180   120   120   180   120   120   180   120   120   180   120   120   180   120											0		)0		0		0	0	0		
1985     1										91,745	0	(215)	)0		0		0	0	0		
2008-P-Fe   Red   10   10   10   10   10   10   10   1	3138ED-UL-3	FED NTL MTG ASSO FNMA		12/01/2016 .						0	0	(4)	)0		0		0	0	0	300	05/01/2042
3988_4-12   F3   F1   F1   F3   F3   F3   F3   F3	3138EE-HB-8	FED NTL MTG ASSO FNMA 30YR		08/17/2016 .	VARIOUS		3,510,634	3,325,67	93,529,767	3,509,593	0	(23,914)	)0	(23,914)	0	3,485,679	0	24,955	24,955	81,228	06/01/2042
3388-F-14   FED NII, III   5850   FRAM   1201/17016   119   592   500	3138EJ-ZR-2	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		79, 158	79, 15	84,365	0	0	(71)	)0	(71)	0	79, 158	0	0	0	462	10/01/2042
3988-07-07-07-07-07-07-07-07-07-07-07-07-07-	3138EK-FA-8	FED NTL MTG ASSO								258,660	0	(396)	0	(396)	0		0	0	0	4.395	
3988-6-4-3   PMA 3078   TAL   PMA 3078											0		0		0		0	148 592	148 592		
31886-L-0 - FO III. UTG ASSS											0		0		0		0				
9388-L-0- EP IN, INF 68SP FAM 5078											0		,		0		0	0, 100			
1938E-15-6   FED NN. 176   8859   FHAM   12/01/2016   185   PAROMN   15, 125   15, 125   15, 125   15, 125   10   10   123   10   123   10   123   10   123   10   123   10   123   10   123   10   123   10   124						-					0		,		0		0	0.400			
1988  -1-7    FED MIL IIT   889   FMA   1/2/10/2016   1/2										010, 100			\						,430		
1938 -14-7   FD NRL IN & ASS   FNAM						-				0								0	0		
3938F9-17   FED NIL ING ASS)   FINAL   108/39/2016   1/410/0S   5.313/322   4.994/725   5.555/719   5.551/955   0   (86.455)   0   (19.695)   0   6.16/406   0   2.272   23.272   22.282   33.338F9-17   FED NIL ING ASS)   FINAL   11/20/2016   1/481/02/20							7 005 040			7 014 020	0						0	0	0		
3188F-1-7-  FED NIL INFO ASSI													·								
\$1938P-4-7		1									} <u>0</u>		/ <del> </del> 0		0		ļ				
\$1388P-1-7-7 FED NRL INT GASS) FHAM \$12/10/12018   BES PATORN \$1,000000000000000000000000000000000000											0		)0		0		0	29,327	29,32/		
\$1388PH_4-6 PD NIL ILIFG ASSD						-					ļ0		? <del> </del> 0		0		}0	0	J0		
3138E-C-S-9   FED NII, NTG ASSD   FRAM										18,803,224	}0		? <del> </del> 0		0		}0	183,552			
3138EH-H-1   FED NTL MTG ASSD   FNMA   12/01/2016   MS PAVIDIN   361,206   365,266   365,266   362,484   0   (1,279)   0   361,206   0   0   0   9,49   10/01/2045   3138EH-X-1   FED NTL MTG ASSD   FNMA   12/01/2016   MS PAVIDIN   266,746   266,										ļ0	ļ0	(2,482)	)0		0		ļ0	L0			
1386E-72-2   FMA 30 VR POL   FMA   1.2/01/2016   MBS PAYDOIN   310,537   330,537   330,845   0   0   (416)   0   (416)   0   310,537   0   0   0   0   0   2,888   0.2/01/2045   3138E-R4-8-2   FED NTL MTG ASSO   FMA   1.2/01/2016   MBS PAYDOIN   2.66,746   2.66,7											ļ0		)0		0		ļ0	30,814	30,814		
3138EF-KB-2   FED NTL INTG ASSD   FNMA   12/01/2016   MBS PAYDDIM   266,746   266,74										362,484	0		) 0		0		0	0	0		
3138EF-LV-6   FED NTL MTG ASSO   FNMA   1,2701/2016   MSB PAYDOIN   2,731										0	0	(416)	)0		0		0	0	0	2, 168	
3138ET-P-1   FMM 30 YR POOL   FMM   12/01/2016   MBS PAYDOWN   315,789   315,789   315,789   346,479   0 0 0 (457)   0 0 (457)   0 0 315,789   0 0 0 0   0 0 0 0 0 0 0 0 0 0 0 0 0										0	0	(14)	)0	(14)	0		0	0	0	889	
313BLF-NP-2   FED NTL MTG ASSO   FNMA   12/01/2016   MBS PAVIDOIN   140.514   140.514   150.415   0   0   (168)   0   (168)   0   140.514   0   0   0   0   0   0   0   0   0	3138ER-LX-6	FED NTL MTG ASSO FNMA		12/01/2016 .	. MBS PAYDOWN		2,731	2,73	12,748	0	0	0	0	0	0	2,731	0	0	0	6	11/01/2031
313BLF-NP-2   FED NTL MTG ASSO   FNMA   12/01/2016   MBS PAVIDOIN   140.514   140.514   150.415   0   0   (168)   0   (168)   0   140.514   0   0   0   0   0   0   0   0   0	3138ET-TP-1	FNMA 30 YR POOL FNMA		12/01/2016	. MBS PAYDOWN		315,789			0	0	(457)	)[0		0	315,789	0	0	0	2,049	07/01/2046
3138LS-RB-5   FED NTL MTG ASSO	3138ET-YV-2	FED NTL MTG ASSO FNMA		12/01/2016						0	0	(168)	0	(168)	0		0	0	0		
3138LS-S8-7   FED NTL NTG ASS0   FNMA 30YR   12/01/2016   MBS PAYDDIN   11,545   1	3138LS-R8-5	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		3.866	3.86	6 3.826	3.865	0	1	0	1	0	3.866	0	0	0	45	12/01/2042
3138LV-2K-8   FED NTL MTG ASS0   FNMA 30VR   12/01/2016   MBS PAYDOIN   13,698   13,698   14,605   0   0   0   0   0   0   0   0   0											L0	9	0	9	0		L	0	n	223	
1318U-V-V-3   FED NTL NTG ASS0   50/R   12/01/2016   MBS PAYDOIN   13,698   13,698   14,605   0   0   0   (4)   0   (4)   0   (4)   0   (4)   0   0   13,698   0   0   0   0   0   0   0   0   0											0	(3.295)	) 0	(3.295)	0		0	0	0		
3138LV-H8-9   FED NTL MTG ASSO   FNMA 30YR   12/01/2016   MBS PAYDOIN   1.2/01/2016   MBS PAYDOIN   3.3 61								13 60	14 605		n	(Δ)	ή		n		n	0	n		
3138LX-T4-1   FED NTL MTG ASS0   FNMA 30YR   12/01/2016   MBS PAYDOIN   3,361   3,361   3,361   3,361   3,360   0   1   0   1   0   3,361   0   0   0   0   0   0   0   0   0						-					0	3	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	3	0		0	0	0		
3138M0-SE-1   FED NTL NTG ASS0   FNMA 30VR   1.2/01/2016   MBS PAYDOINN   64,090   64,090   68,331   .0   0   (66)   0   (66)   0   64,090   0   0   0   .0   .353   07/01/2042   .3138M-P7-6   FED NTL NTG ASS0   FNMA 30VR   1.2/01/2016   MBS PAYDOINN   4,792   4,792   4,742   4,790   0   1   0   1   0   1   0   0   .0   0   0   0   0   0   0						-					^	1	^	١			^	0	^	11	
3138M6-P7-6   FED NTL MTG ASS0   FNMA 30 YR   12/01/2016   MBS PAYDOINN   4,792   4,792   4,792   4,790   0   1   0   1   0   4,792   0   0   0   0   43   12/01/2042   13138M7-GY-5   FED NTL MTG ASS0   FNMA 30YR   1.12/01/2016   MBS PAYDOINN   9,532   9,532   9,433   9,525   0   7   0   7   0   7   0   9,532   0   0   0   0   148   09/01/2042   13138M7-GZ-2   FED NTL MTG ASS0   FNMA 30YR   1.12/01/2016   MBS PAYDOINN   8,849   8,849   8,449   8,749   8,845   0   5   0   5   0   0   0   0   0										, 300 د		/00	0	(00)			1			94	
\$138M7-GY-5   FED NTL NTG ASSO   FNMA 30YR   12/01/2016   MBS PAYDOINN   9,532   9,532   9,433   9,525   0   7   0   7   0   9,532   0   0   0   0   148   09/01/2042   13/38M7-GZ-2   FED NTL NTG ASSO   FNMA 30YR   1.12/01/2016   MBS PAYDOINN   8,849   8,849   8,749   8,845   0   5   0   5   0   5   0   0   0										4 700	<u>0</u>		/ <del> </del> <sup>0</sup>	(66)	0		l	0	l0		
3138N7-GZ-2 FED NTL NTG ASS0 FNNA 30YR 12/01/2016 MBS PAYDOWN 8.849 8,849 8,849 8,849 9,370 9,370 9,264 9,364 0 6 0 6 0 9,370 0 0 12/01/2016 MBS PAYDOWN 12/01/2016 MBS PAYDOWN 9,370 9,264 9,364 0 6 0 6 0 9,370 0 0 0 156 08/01/2042 3138N/9-3L-3 FED NTL NTG ASS0 FNNA 12/01/2016 MBS PAYDOWN 11,390 11,390 11,390 11,390 11,390 11,390 0 0 0 131 09/01/2042											0	<u> </u>	ļū	ļ	ļū		ļ		0		
3138M7-W2-7   FED NTL NTG ASSO   FNMA 30YR   12/01/2016   MBS PAYDOWN   9,370   9,370   9,370   9,370   9,364   0   6   0   9,370   0   0   0   156   08/01/2042   3138M9-3L-3   FED NTL NTG ASSO   FNMA   12/01/2016   MBS PAYDOWN   11,390   11,390   11,390   11,374   0   15   0   15   0   11,390   0   0   0   0   131   09/01/2042											} <u>0</u>	<u>/</u>	ļū	ļ	ļ0		ļ	ļ <sup>0</sup>	} <sup>0</sup>		
3138M9-3L-3   FED NTL NTG ASSO FNMA   12/01/2016   MBS PAYDOWN   11,390   11,371   11,374   0   15   0   15   0   11,390   0   0   0   131   09/01/2042											}0	5	ļ0	ļ5	ļ0		ł0	ļ0	}0		
											ļ0	6	ļ0	6	0		l0	0	J0		
3138/IB-AT-3   FED NTL NTG ASSO   FNMA 30YR											0	15	ļ0	15	0		ļ0	0	J0		
	3138MB-AT-3	FED NIL MTG ASSO FNMA 30YR		12/01/2016 _	_ MBS PAYDOWN	.	2,929	2,92	9	2,927	0	<u> 1</u>	<u>0</u>	<u>1</u>	0	2,929	L0	0	J0	66	10/01/2042 _

## **SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

	Showing All Long-Term Bonds and Stocks SOLD, F										REDEEMED or Otherwise DISPOSED OF During Current Year									
1	2	3	4	5	6	7	8	9	10		Change In B	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
												'		Total						
												0	T-4-1						Dand	
												Current	Total	Foreign	<b>5</b>				Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
		Го.	Diamaga	Nama		Con														
Identi-	5	For			Shares of	Con-	5 1/ 1		Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eigı		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
3138MC-2V-5	FED NTL MTG ASSO FNMA 30YR		12/01/2016			8,880	8,880		8,873	0		70	7	0	8,880	0	0	0	157	
3138MC-FB-5	FED NTL MTG ASSO FNMA 30YR		12/01/2016			5,501	5,501		5,498	0		30	3	0	5,501	0	0	0	110	10/01/2042
3138MC-T4-6	FED NTL MTG ASSO FNMA 30YR		12/01/2016			3, 191	3, 191		3, 189	0		10	1	0	3, 191	0	0	0	66	
3138MD-WE-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016			5,769	5,769		5,765	0		40	4	0	5,769	0	0	0		09/01/2042
3138MF-NJ-2	FED NTL MTG ASSO FNMA 30YR		12/01/2016			6,348	6,348		6,344	0		40	4	0	6,348	0	0	0		09/01/2042
3138MF-W3-7	FED NTL MTG ASSO FNMA 30YR		12/01/2016			6,781	6,781		6,777	0		30	3	0	6,781	0	0	0		11/01/2042
3138MF-W5-2	FED NTL MTG ASSO FNMA 30YR		12/01/2016			8,299	8,299		8,291	0		7  0	7	0	8,299	0	0	0		11/01/2042
3138MG-K9-5	FED NTL MTG ASSO FNMA 30YR		12/01/2016			8,703	8,703		8,692	0	1	1  0	11	0	8,703	0	0	0		11/01/2042
3138MG-MC-6	FED NTL MTG ASSO FNMA		12/01/2016			10,780	10,780		10,774	0	6	6  0	6	0	10,780	0	0	0	183	
3138MG-RH-0	FED NTL MTG ASSO FNMA 30YR		12/01/2016			2,236	2,236		2,235	0		1  0		0	2,236	0	0	0	30	
3138MH-KP-7	FED NTL MTG ASSO FNMA 30YR		12/01/2016			1, 119	1, 119		1, 119	0		00	0	0	1, 119		0	0	18	
3138MH-KQ-5	FED NTL MTG ASSO FNMA 30YR		12/01/2016			7, 104	7 , 104		7, 101	0		4  0	4	0	7, 104	0	0	0	144	
3138MH-XJ-7	FED NTL MTG ASSO FNMA 30YR		12/01/2016			837	837		837	0		0  0	0	0	837	0	0	0	13	
3138MJ-6T-1	FED NTL MTG ASSO FNMA 30YR		12/01/2016			7, 180			7 , 175	0		50	b	0	7 , 180	0	0	0	152	
3138MJ-GD-5	FED NTL MTG ASSO FNMA		12/01/2016			2,553	2,553		2,553	0		1  0		0	2,553	0	0	0	43	
3138MJ-QU-6	FED NTL MTG ASSO FNMA 30YR		12/01/2016			6,982	6,982		6,979	0		40	4	0	6,982	0	0	0		10/01/2042
3138MK-B7-0	FED NTL MTG ASSO FNMA 30YR		12/01/2016			7,064	7,064		7,058	0		50	5	0	7,064	0	0	0		11/01/2042
3138ML-5C-4	FED NTL MTG ASSO FNMA 30YR		02/25/2016			334,027	327,570		324,009	0	/	20	72	0	324,081	0	9,946	9,946		12/01/2042
3138ML-MY-7	FED NTL MTG ASSO FNMA		12/01/2016			4,856	4,856		4,852	0		30	3	0	4,856	0	0	0	106	
3138ML-TC-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016			11,357	11,357		11,352	0		50	5	0	11,357	0	0	0		12/01/2042
3138ML-TD-6	FED NTL MTG ASSO FNMA 30YR		02/29/2016			244,265	239,523		236,919	0	42	20	42	0	236,961	0	7,305	7,305	1,394	
3138ML-WN-0	FED NTL MTG ASSO FNMA 30YR		02/25/2016			264,023	258,935		256, 121	0	68	60	66	0	256, 187	0	7,836	7,836	1,495	
3138MM-AB-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016			12,549 349,428	12,549		12,543	0		00	b	0	12,549		10.526	10.526	154	
3138MM-AC-6	FED NTL MTG ASSO FNMA 30YR		02/01/2016							0	3	20	32				10,526	10,526	1,995	
3138MM-C6-7	FED NTL MTG ASSO FNMA 30YR		12/01/2016			5,441	5,441		5,437	0		40	9		5,441 4.058		0	0	118	
3138MM-CE-0	FED NTL MTG ASSO FNMA 30YR		12/01/2016			4,058	4,058		4,056	0		2  0	2	0			0	0	93	
3138MM-J3-7 3138MM-KP-6	FED NTL MTG ASSO FNMA 30YR		12/01/2016			9,391 751	9, 391 751		9,383 751					0	9,391 751	0	0	0	153	
3138MM-NW-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016			18,655	18.655		18.640				16	0	18.655	0	0		353	
3138MM-Y6-3	FED NTL MTG ASSO FNMA 30TH		12/01/2016			7,566	7,566					4	10		7,566				117	F
3138MN-2Y-5	FED NTL MTG ASSO FNMA 30YR		12/01/2016									h0	4				0	0	14	
3138MN-5G-1	FNMA 30YR TBA FNMA		12/01/2016			9,550			9,546	o		5			9,550			٥	162	
3138MN-A3-4	FED NTL MTG ASSO FNMA 30YR		12/01/2016			970	970		970	n		n	رد	0	970	0	0	n	16	
3138MN-AS-9	FED NTL MTG ASSO FNMA 30YR		12/01/2016			6.780	6.780		6,776	n		, I	Λ	0	6.780	0	0	n		
3138MN-AT-7	FED NTL MTG ASSO FNMA 30YR		12/01/2016			7.497	7 , 497		7,491	0	-	7	7	0	7,497	0	0	0		12/01/2042
3138MN-EN-6	FED NTL MTG ASSO FNMA 30YR		12/01/2016			3, 146	3, 146		3,145	0		1 0	1	0	3,146	0	0	0	53	
3138MN-JQ-4	FED NTL MTG ASSO FNMA 30YR		12/01/2016			7,223	7,223		7,217	0	6	6	6	0	7,223	0	0	n		01/01/2043
3138MN-QL-7	FED NTL MTG ASSO FNMA		02/25/2016			324, 108	317.817		314,362	n	56	6 0	56	n	314.419	n	9.689	9.689		12/01/2042
3138MP-2W-4	FED NTL MTG ASSO FNMA		12/01/2016			3,356	3,356		3,354	0		2	2	0	3,356	0	0,000	0	31	
3138MP-2X-2	FED NTL MTG ASSO FNMA 30YR		12/01/2016			1,472	1,472	1,456	1,472	0		1 [0	1	0	1,472	0	0	0	23	
3138MP-BU-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016			9,373	9,373		9,367	L0		60	6	0	9,373		0	L0	156	
3138MP-DQ-5	FED NTL MTG ASSO FNMA 30YR		12/01/2016			9,662	9,662		9,657	0		40	4	0	9,662	0	0	0	167	
3138MP-DV-4	FED NTL MTG ASSO		12/01/2016			662,912				L0	(1, 11	1)	(1, 111)	0	662,912	0	0	L0		01/01/2043
3138MQ-HG-1	FED NTL MTG ASSO FNMA		12/01/2016			4,392	4,392		4,391	0		10	1	0	4,392	0	0	0	42	
3138MQ-J3-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016			4,351	4,351	4,301	4,349	0		20	2	0	4,351	0	0	0	55	
3138MQ-JZ-7	FED NTL MTG ASSO FNMA 30YR		12/01/2016			13,046	13,046		13,037	0		90	9	0	13,046	0	0	0	249	
3138MQ-NA-7	FED NTL MTG ASSO FNMA 30YR		02/25/2016			363,225	356 , 189		352,317	0	7	10	71	0	352,388	0	10,837	10,837	2,069	
3138MQ-TN-3	FED NTL MTG ASSO FNMA 30YR		12/01/2016			11,600	11,600		11,593	0		70	7	0	11,600	0	0	0	240	
3138MQ-TP-8	FED NTL MTG ASSO FNMA		02/25/2016			273, 157	267,939		265,026	0	93	30	93	0	265, 120	0		8,037	1,545	
3138MQ-WF-6	FED NTL MTG ASSO FNMA 30YR		12/01/2016			1,300	1,300		1,300	0		00	0	0	1,300		0	0	23	
3138MQ-WG-4	FED NTL MTG ASSO FNMA 30YR		12/01/2016			7,253	7 , 253		7,248	0		40	4	0	7 , 253	0	0	0	103	
3138MR-2P-5	FED NTL MTG ASSO FNMA 30YR		12/01/2016			674	674		674	0		00	0	0	674	0	0	0	11	12/01/2042
3138MR-5R-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016			4,920	4,920		4,918	0	2	20	2	0	4,920	0	0	0	95	
3138MR-D2-4	FED NTL MTG ASSO FNMA 30YR		12/01/2016			5,517	5,517		5,513	0		4  0	4	0	5,517	0	0	0	85	
3138MR-DZ-1	FED NTL MTG ASSO FNMA		12/01/2016			7,279	7 , 279		7,274	0		5  0	5	0	7,279	0	0	0		12/01/2042
3138MR-M7-3	FED NTL MTG ASSO FNMA		12/01/2016			13,417	13,417		13,401	0	16	6  0	16	0	13,417	0	0	0		12/01/2042
3138MR-RX-1	FED NTL MTG ASSO FNMA 30YR			MBS PAYDOWN		10,892	10,892		10,887	0	ļ6	6  0	6	0	10,892	0	0	0		12/01/2042
3138MR-TR-2	FED NTL MTG ASSO FNMA 30YR			MBS PAYDOWN		5,747	5,747	5,687	5,742	0		4 [0	4	0	5,747	0	0	0	117	12/01/2042

## **SCHEDULE D - PART 4**

					Showing All I	Long-Term B	onds and St	tocks SOLD, I	REDEEMED	or Otherwi	se DISPOS	SED OF Dui	ing Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
				-	-			-	-	11	12	13	14	15				-	-	
														Total						
												0	T-4-1						Donal	
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
		F	Diamagal	Nama		Con														
Identi-	5	For-		Name	Shares of	Con-	5 1/1	1	Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
3138MR-TS-0	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		6, 112	6, 11		6, 107	0	4	0	4	0	6, 112	0	0	0	147	
3138MR-UJ-8	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		5,657	5,65		5,656	0	2	0	2	0	5,657	0	0	0	61	12/01/2042
3138MR-XV-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		8,523	8,52	38,434	8,517	0	5	i0	5	0	8,523	0	0	0	180	
3138MS-A2-5	FED NTL MTG ASSO FNMA 30YR		12/01/2016			3,342	3,34		3,340	0	1	0	1	0	3,342	0	0	0	<u>.</u> 45	
3138MS-A3-3	FED NTL MTG ASSO FNMA		12/01/2016			4, 143	4 , 14		4, 141	0	2	0	2	0	4, 143	0	0	0		12/01/2042
3138MS-C8-0	FED NTL MTG ASSO		12/01/2016			39,582	39,58		39,638	0	(56	0	(56)	0	39,582	0	0	0	707	
3138NW-VM-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016			4,441	4,44		4,438	0	3	0	3	0	4,441	0	0	0		01/01/2043
3138NX-FV-4	FED NTL MTG ASSO FNMA		02/25/2016			280,029	274,68		271,695	0	97		97	0	271,792	0	8,236	8,236		01/01/2043
3138NX-J5-7	FED NTL MTG ASSO		12/01/2016			216,643	216,64		216,928	ļō	(285	2)}0	(285)	ļō	216,643	ļ0	ļ0	} <u>0</u>	3,755	
3138NX-L7-0	FED NTL MTG ASSO FNMA 30YR		12/01/2016			3,947	3,94		3,945	ļō	2	;	2	ļ0	3,947	0	<sub>0</sub>	0	74	12/01/2042
3138NX-MW-4	FED NTL MTG ASSO FNMA 30YR	-	12/01/2016			1,457	1, 45		1,456	łō	J	. Hō	ļ <u>1</u>	ļ0	1,457	ō	<sub>0</sub>	łō	23	
3138NX-RK-5	FED NTL MTG ASSO FNMA 30YR		12/01/2016			12,633	12,63		12,620	ļ0	14	;	14	ļ0	12,633	0	ļ0	} <u>0</u>	186	
3138NY-AR-6	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		10,632	10,63		10,619	ļō	ļ <sup>13</sup>	ō	13	ļō	10,632	ļ0	ļ	łō	201	
3138NY-DM-4	FED NTL MTG ASSO FNMA 30YR		12/01/2016			5,942	5,94		5,939	0	3	0	3	0	5,942	0	0	0	57	
3138NY-FX-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		1,680	1,680		1,680	0	11	0		0	1,680	0	0	0		01/01/2043
3138NY-HT-5	FED NTL MTG ASSO FNMA		12/01/2016			7,951	7,95		7,945	0		0	b	0	7,951	0	0	0		01/01/2043
3138NY-QP-3	FED NTL MTG ASSO FNMA 30YR		12/01/2016			11,064	11,06		11,049	0	15	0	15	0	11,064	0	0	0		02/01/2043
3138NY-U9-4	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		11,636	11,63		11,626 3.823	0	10	0	10	0	11,636	0	0	0		01/01/2043
3138W0-2A-6	FED NTL MTG ASSO FAMA 20 VP		12/01/2016	MBS PAYDOWN		3,824				0	2	0	18		3,824	0		0		01/01/2043
3138W0-2X-6	FED NTL MTG ASSO FNMA 30 YRFED NTL MTG ASSO FNMA 30 YR		12/01/2016			13,764	13,76		13,746	0	18		18		13,764	0		0		01/01/2043
3138W0-FU-8			12/01/2016			6,616	6,610		6,612 10,658	0	4	0	4		6,616	0	0	0		01/01/2043
3138W0-G6-0	FED NTL MTG ASSO FNMA 30YRFED NTL MTG ASSO		12/01/2016	MBS PAYDOWN		10,664 86,844			86,971	0	(127		(127)		10,664	0		0		01/01/2043
3138W0-SZ-3 3138W0-YR-4	FED NTL MTG ASSO FNMA 30YR		12/01/2016			3,874	3,87		3.872	0	( 127		( 121 )		3.874	0	0	0	1,388	
3138W1-4Q-7	FED NTL MTG ASSO FININA 30TH		12/01/2016			660,214	660,21		661,707		(1.494		(1,494)		660,214	0				03/01/2043
3138W1-7M-3	FED NTL MTG ASSO SOTAFED NTL MTG ASSO FNMA		12/01/2016			11,777	11,77		11,769		1,494	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(1,494)		11,777				11,301	04/01/2043
3138W1-K3-0	FED NTL MTG ASSO		12/01/2016			318,111	318, 11		318,648		(537		(537)	0	318,111			0	6,397	
3138W1-LY-1	FED NTL MTG ASSO FNMA 30YR		12/01/2016			5,886	5,880		5,883		(307	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(307)	0	5,886				92	03/01/2043
3138W3-FS-7	FED NTL MTG ASSO FNMA		12/01/2016			15, 190	15, 19		15.180	0	10	, l	10	0	15.190	n	0	0	253	
3138W4-AP-6	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		14,313	14,31		14,299	0	13	0	13	0	14,313	0	0	0	236	
3138W6-WQ-5	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		5,367			5,363	0	4	0	4	0	5,367	0	0	0	97	
3138W7-GB-4	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		18,093	18,09		18,081	0	12	0	12	0	18,093	0	0	0	294	03/01/2043
3138W7-GD-0	FED NTL MTG ASSO		1 09/09/2016	VARIOUS		5,336,414	5, 142, 69		5,255,629	0	(12,956	0	(12,956)	0	5,242,673	0	93,741	93,741		03/01/2043
3138W7-WP-5	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		13,063	13.06		13,054	0	9	0	9	0	13,063	0	0	0		04/01/2043
3138W9-GM-6	FED NTL MTG ASSO	.]	12/01/2016	MBS PAYDOWN		188,501	188,50		188,796	0	(295	i)	(295)	0	188,501	0				08/01/2043
3138WD-6X-4	FED NTL MTG ASSO FNMA		12/01/2016			18,275	18,27	518,860	18,322	0	(47		(47)	0	18,275	0	0	0	238	
3138WE-AC-3	FED NTL MTG ASSO FNMA		09/06/2016			10,869,841	10,354,31		10,845,873	0	(79,238	0	(79,238)	0	10,766,635	0	103,206	103,206		03/01/2030
3138WE-AJ-8	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		107,368	107,36	8112,636	107,811	0	(442	2)0	(442)	0	107,368	0	0	0		02/01/2030
3138WE-AM-1	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		189,539	189,53		190,379	0	(841		(841)	0	189,539	0	0	0		02/01/2030
3138WE-CQ-0	FED NTL MTG ASSO FNMA		08/30/2016	VARIOUS		11,481,925	10,547,50		11,414,272	0	(74,083		(74,083)	0	11,340,188	0	141,736	141,736		03/01/2045
3138WE-H4-4	FED NTL MTG ASSO FNMA		10/18/2016	VARIOUS		2,768,284	2,690,21		2,772,800	0	(12,217		(12,217)	0	2,760,583	0	7,701	7,701	56,963	
3138WF-4F-0	FED NTL MTG ASSO FNMA		11/30/2016	VARIOUS		3,226,823	3,010,57		3,212,145	0	(26,372		(26,372)	0	3, 185,772	0	41,051	41,051	110, 141	
3138WF-NL-6	FANNIE MAE 15 YR MBS/POOL FNMA		08/17/2016	VARIOUS		14,821,556	14, 130, 23		14,727,513	0	(68,636		(68,636)	0	14,658,877	0	162,679	162,679	297,049	
3138WF-R5-7	FED NTL MTG ASSO FNMA		08/30/2016			5,959,589	5,585,250		5,888,228	0	(18,503		(18,503)	0	5,869,725	0	89,864	89,864		10/01/2045
3138WF-R7-3	FED NTL MTG ASSO FNMA		08/18/2016			7,210,311	6,792,02		7, 135, 124	0	(21,591		(21,591)	0	7,113,533	0	96,779	96,779		10/01/2045
3138WF-XZ-4	FANNIE MAE 15 YR MBS/POOL FNMA		10/25/2016	VARIOUS		5,892,771	5,610,970		5,862,977	L0	(31,269		(31,269)	0	5,831,708	0	61,063	61,063		10/01/2030
3138WF-Y9-1	FED NTL MTG ASSO FNMA		02/29/2016	VARIOUS		6, 164, 144	5,754,610		6, 141,714	0	(3,086		(3,086)	0	6, 138, 629	0	25,515	25,515		11/01/2045
3138WH-NT-5	. FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		95,275	95,27		ļ0	ļō	(162	<u>{</u> }}0	(162)	ļ0	95,275	0	ō	ļ		07/01/2046
3138WJ-EQ-7	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		100,649	100,64		0	łō	ļ <sup>2</sup>	. Hō	} <sup>2</sup>	ļō	100,649	ō	<sub>0</sub>	}ō	210	
3138WM-P4-7	FED NTL MTG ASSO FNMA 30YR	-	12/01/2016	MBS PAYDOWN		5,716	5,710		5,712	ļ0	ļ4	·0	} <u>4</u>	ļ0	5,716		ļ0	} <u>0</u>	126	
3138WM-XV-8	FED NTL MTG ASSO FNMA 30YR	-	12/01/2016	MBS PAYDOWN		7,485	7,48		7,480	ļ0	ļ5	}	ļ	ļō	7,485	0	ō	}ō	59	
3138WM-ZQ-7 3138WN-7K-9	FED NTL MTG ASSO FNMAFED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		3,832 8,482	3,83		3,831 8.475	<u>0</u>	l1	,	ļ	0	3,832 8,482	0	0	0	24	03/01/2043
3138WN-7K-9 3138WP-JE-5	FNMA 15YR		12/01/2016	MBS PAYDOWN		627.680			630,255		(2,575	۰۱۲۰	(2,575)		627.680	0				04/01/2043
3138WP-JE-5 3138WQ-M3-3	FED NTL MTG ASSO FNMA 30YR	-	12/01/2016			3,840				ļ <sup>0</sup>	12,5/5	<u>۲</u> ۲^	(2,0/5)	10			ļ	l	8,463	04/01/2028
3138WQ-M3-3 3138WQ-Q3-9	FED NTL MTG ASSO FNMA 30YRFED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN					15, 130	ļ0	11	·0	11	10		0	ļ0	10		
3138WU-5W-9	FED NTL MTG ASSO FINMA 30TH	-		MBS PAYDOWN		152,537	152,53		153, 149	0	(612	,,  <sup>0</sup>	(612)		15, 141	0				06/01/2043
3138WV-H4-6	FED NTL MTG ASSO FNMA 30YR			MBS PAYDOWN		1.069	1.06		1,068	n	(012	·/	(012)	0	1.069	0	n	n		05/01/2043
0100HT 1H-0	IIL MIG AGOO IIMMA GOIII		12/01/2010				, , 00	·		L	L	·	L	L	,003	LU		LU	hI/	00/01/2070

## **SCHEDULE D - PART 4**

					Snowing All I	_ong-+erm B	onas ana Sic	ocks SOLD, F	REDEEMED	or Otherwis	se DISPUS	SED OF Dur	ing Current Y	rear						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted (	Carrying Value		16	17	18	19	20	21
							-	-		11	12	13	14	15	_		_	-		
										'''	12	10	17							
												_		Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current					Foreign			Stock	Stated
											Current	Other-	Book/	Change in	Adjusted	Foreign				
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
	B 1 11						D 1/ 1													
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
3138WV-N4-9	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		6,735	6,735	6,665	6,733	0	3	0	3	0	6,735	0	0	0	86	06/01/2043
3138WW-KV-0	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		10,523	10,523	10,414	10,515	0	8	0	8	0	10,523	0	0	0	202	06/01/2043
	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		5,668	5,668	5,609	5,664	0	4	0	4	0	5,668	0	0	0	127	07/01/2043
	FED NTL MTG ASSO FNMA		11/30/2016	VARIOUS		2,687,353	2,573,341	2,701,606	2,695,079	0	(25,416	0	(25, 416)	0	2,669,663	0	17,690	17,690	66,589	
3138YF-E3-4	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		71,697	71,697	75,270	72,003	0	(307	0	(307)	0	71.697	0	0	0	1, 196	02/01/2030
	FNMA 30YR		12/01/2016	MBS PAYDOWN		864,377				0	(2,688	)	(2,688)	٥	864.377	0	0	0	14.922	
	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		1,776	1,776	1,770			(2,000	,			1,776				14,322	10/01/2046
	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		1,214		1,210		l	0	<sup>0</sup>	ν		1,214		0		4	10/01/2046
							1,214		0	}ū	ļū	ļū	ا يُ	0		ļū	ļū	l0	3	
	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		4,807	4,807	5,066	L0	} <sup>0</sup>	ļ0	ļ0	ا ب <sup>0</sup> ۔۔۔۔۔۔	0	4,807	ļ0	ļ0	} <sup>0</sup>	14	07/01/2045
	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		904	904	968	0	0	0	0	0	0	904	0	0	0	3	10/01/2046
	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		6,923	6,923	6,897	0	0	0	0	0	0	6,923	0	0	0	<u>1</u> 7	11/01/2046
3140FG-6S-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		6,628	6,628	6,603	0	0	0	0	0	0	6,628	0	0	0	17	11/01/2046
3140FG-7G-8	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		246	246	245	0	0	0	0	ا ۵	0	246	0	0	0	1	11/01/2046
3140FK-S3-5	FED NTL MTG ASSO FNMA	.]	12/01/2016	MBS PAYDOWN		4.882	4.882	4.866		0				0	4.882	0		0	12	11/01/2046
31410F-Z2-4	FED NTL MTG ASSO FNMA	1	12/01/2016	MBS PAYDOWN		122, 188	122, 188	120,431	122,001	n	186	n	186	n	122, 188	n	n	n	3,236	
31416X-AL-4	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		476,716	476,716	505,878	479,450	0	(2,734	, , , , , , , , , , , , , , , , , , , ,	(2,734)	٥	476,716	0	0	0	11.170	
	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		503,973	503,973	548,386	510,073		(6, 100		(6, 100)	٥	503,973					F
														0				0	14, 153	
	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		29,274	29,274	31,236	U	L	(44		(44)	0	29,274	0	0	0	163	
	FED NTL MTG ASSO		09/30/2016	VARIOUS		7,439,406	7, 172, 306	7,335,924	7,331,890	0	(20,018	)0	(20,018)	0	7,311,873	0	127,533	127,533		07/01/2042
	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		8,985	8,985	8,883	8,978	0	7	0	7	0	8,985	0	0	0	152	08/01/2042
31417C-QS-7	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		5, 173	5, 173	5, 119	5, 169	0	4	0	4	0	5, 173	0	0	0	103	08/01/2042
31417D-4F-7	FNMA 30YR TBA FNMA		12/01/2016	MBS PAYDOWN		19,924	19,924	19,699	19,908	0	16	0	16	0	19,924	0	0	0	339	12/01/2042
31417E-CQ-2	FED NTL MTG ASSO FNMA 30YR		02/25/2016	VARIOUS		255,276	250,327	247,492	247,607	0	47	0	47	0	247,654	0	7,622		1,456	
31417E-CT-6	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		13,690	13,693	13,550	13,684	0	9	0	9	0	13,693	0	0	0	196	12/01/2042
31417E-WF-4	FED NTL MTG ASSO		12/01/2016	MBS PAYDOWN		173,700	173,703	178,164	173,996	0	(288	)	(288)	0	173,709	0	0	0	3,061	02/01/2043
	FED NTL MTG ASSO		12/01/2016	MBS PAYDOWN		210,888	210,888	215,699	211.186		(296		(296)	٥	210.888				3,390	
																0	0	0		
	FED NTL MTG ASSO		12/01/2016	MBS PAYDOWN		37,955	37,955	38,809	38,007	0	(52	)0	(52)	0	37,955	0	0	0	639	05/01/2043
	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		17,822	17,822	17,637	17,807	0	16	0	16	0	17,821	0	0	0	265	05/01/2043
	FED NTL MTG ASSO FNMA		02/25/2016	VARIOUS		8,560,312	8,021,460	8,512,148	8,510,222	0	(7,045		(7,045)	0	8,503,170	0	57, 135	57 , 135	62,090	
31419J-MR-6	FED NTL MTG ASSO FNMA		02/25/2016	VARIOUS		4, 108, 195	3,854,694	4,087,180	4,086,276	0	(8, 126		(8, 126)	0	4,078,149	0	30,046	30,046	29,722	
349460-4M-4	FORT WORTH TEX INDEPENT SCHOOL DISTRICT		06/01/2016	MERRILL LYNCH		3,741,440	2,960,000	3,697,277	3,694,234	0	(31,748		(31,748)	0	3,662,486	0	78,950	78,950	119,634	02/15/2025
349515-TG-1	FORT WORTH TEX WTR & SWR REV MUNI		09/21/2016	WELLS FARGO		1, 157, 158	920,000	1, 123, 320	1,116,572	0	(14,337	00	(14,337)	0	1, 102, 235	0	54,923	54,923	49,961	02/15/2025
		1	1	CALLED SECURITY at			•			1		1						1	,	
462590-JD-3	IOWA STUDENT LN LIQUIDITY CORP	1	12/07/2016	100.000		510,000	510.000	510,000	510,000	n	n	n	n	n	510,000	n	n	n	17 ,575	12/01/2019
472653-AK-0	JEFFERSON AL SALES TAX MUNI	1	01/01/2016	MATURITY		800,000	800,000		800,000	n	n	n	n	٥	800,000	n	n	n		01/01/2016
57584X-FR-7	MASSACHUSETTS ST DEV FIN AGY R		09/13/2016	UBS SECURITIES		782,214	655,000	740,648		n	(5,323	,	(5,323)	٥	733,858	n	48,356	48,356	29,566	
	NEW JERSEY ST DEV FIN AGY H		09/13/2016	RBC CAPITAL MARKETS		5,552,756	4,685,000	5,438,161	5,373,900	<sup>0</sup>	(45, 108		(45, 108)	0	5,328,792		223,964	223,964	29,500	
										} <sup>0</sup>				0		<sup>0</sup>				
	SAN ANTONIO TEX WTR REV MUNI		09/21/2016	MORGAN STANLEY		2,119,430	1,765,000	2,037,251	2,032,783	}ō	(18,344		(18,344)	0	2,014,440	ļū	104,990	104,990	76,238	
837151-NG-0	SOUTH CAROLINA ST PUB SVC AUT MUNI		12/01/2016	MATURITY		1,040,000	1,040,000	1,094,194	1,083,421	}0	(43,421	·}0	(43,421)	0	1,040,000	ļ0	}0	}0	52,000	12/01/2016
		1	1	RBC DOMINION SECURITIES								.1								
917567-AY-5	UTAH TRAN AUTHORITY SALES TAX MUNI		03/18/2016 _	CORP.		933,701	790,000	914, 180	912, 193	0	(2,571	00	(2,571)	0	909,622	0	24,079	24,079	10,753	06/15/2038 _
		1	1	MERRILL LYNCH, PIERCE,																
93974D-RQ-3	WASHINGTON ST FOR ISSUED DTD MUNI			FENNER & SMI		1,004,308		949, 147	947,242	0	(7,503	00	(7,503)	0	939,739	0	64,569	64,569	38,964	08/01/2039
98851C-AD-9	YUMA ARIZ MUNPPTY CORP RD & E MUNI		06/14/2016	PIPER JAFFREY		430.584	385,000	436,509	433.851	0	(6,314		(6,314)	0	427.537	0	3.047	3,047	12,619	
	Subtotal - Bonds - U.S. Special Reve	nuec				216,825,151	204.481.867	216,855,026	211,918,206	^	(1,406,526	,	(1,406,526)	0	,	0	,	2.528.220	4.994.127	
3133333. 3	nuniciai - Donus - O.S. Special Reve	riues		HEDDILL LYNC: DIEDO		210,820,101	204,481,867	∠ 10,855,026	211,918,206	0	(1,406,526	, 0	(1,406,526)	0	214,296,931	0	2,528,220	2,528,220	4,994,127	^^^
		1	1	MERRILL LYNCH, PIERCE,								1				1				
00287Y-AL-3	ABBVIE INC CORPORATE		10/28/2016	FENNER & SMI		1,214,436	1,200,000	1, 192, 272	1, 194, 436	ļ0	642	ļ0	642	0	1, 195, 078	ļ0	19,358	19,358		11/06/2022
023767-AA-4	AMERICAN AIRLINES INC CORPORATE		02/29/2016	VARIOUS		295,687	278,737	278,737	278,737	0	0	0	0	0	278,737	0	16,950	16,950		07/31/2021
0258M0-DT-3	AMERICAN EXPRESS CO CORPORATE		02/17/2016	JEFFERIES		630,555	635,000	634,378	634,441	0	13	0	13	0	634,454	0	(3,899)	(3,899)	3,603	05/26/2020
026874-DH-7	AMERICAN INTERNATIONAL-CW21 CORPORATE		10/19/2016	GOLDMAN SACHS		2,016,042	1,905,000	1,904,048	0	0	24	0	24	0	1,904,072	0	111,971	111,971		04/01/2026
05348E-AU-3	AVALONBAY COMMUNITIES INC CORPORATE	1	03/17/2016	UBS SECURITIES		2,540,661	2,480,000	2,461,425	2,463,097	0	357	0	357	0	2,463,454	0	77,207	77,207		11/15/2024
05565E-AF-2	BMW US CAPITAL CORPORATE		10/25/2016	VARIOUS		1,283,766	1,280,000	1,276,787	Λ	n	330	n	330	n	1,277,117	n	6,648	6,648		04/11/2021
05946X-BV-4	BANK OF AMERICA FDG CO 2003-1		12/20/2016	VARIOUS		1,367	1,367	1,396	1,389	n	(22	)	(22)	0	1,367	n	0,040	0	53	05/20/2033
	BACM 06-3 CMBS		12/12/2016	VARIOUS		1,077,009	1,077,009	1,207,560	1, 199, 698	^	(122,689		(122,689)		1,077,009	0	0	0	22,226	
			12/12/2016	VARIOUS			1,077,009			<sup>0</sup>	(26,297		(26, 297)	0	257,462		0			
						257,462		284,878	283,759	} <sup>-</sup>				0		ļ <u>-</u>	117.1	1.7.15	12,294	
09062X-AF-0	BIOGEN INC CORPORATE		09/21/2016	VARIOUS		1,534,079	1,420,000	1,416,649	1,416,659	} <sup>0</sup>	259		259	0	1,416,918	ļ0	117, 160	117 , 160		09/15/2025
097023-BP-9	BOEING CO/THE CORPORATE		10/25/2016	BNP PARIBAS		893,809		854,561	854,854	0	1,571	0	1,571	0	856,425	0	37,384	37,384	22,713	10/30/2025
	-																			

## **SCHEDULE D - PART 4**

					Showing All I	Long-Term B	onds and St	ocks SOLD, I	REDEEMED											
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
-	_	-				-	•	_		11	12	13	14	15						
											12	10	1-7							
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	<ul> <li>Disposal</li> </ul>	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
		Cigi	10/18/2016	GOLDMAN SACHS	Otock		8,526,000		8,898,642	Decrease	(31,598)	rtecognized		value	8,867,044	Disposai				
12592M-BG-4 12593P-AW-2	COMM_14-LC17 CMBS		02/01/2016	DEUTSCHE BANK		9, 197,089 5, 198,828	5,000,000	8,909,670 5,149,892	5, 145, 436	0	(31,598)		(31,598)		5, 144, 259		330,045	330,045	274,348 32,891	
12090F-AII-2	OMBS			CALLED SECURITY at						0	(1,177)	,				0		370, 4ن	32,091	00/01/2040
100101 44 0	COMM 12-9W57 CMBS		11/11/0010	100.000		4,750,000	4 750 000	4,816,426	4,800,607		(50,607)		(50,607)		4 750 000				100.050	02/06/2029
126191-AA-3			11/14/2016				4,750,000			0		·			4,750,000		400.744	400 744	102,959	
12650Y-AA-1	CSMC_15-GLPB CMBS		10/18/2016	VARIOUS		4,242,969	4,000,000	4, 119, 996	4, 119,610	0	(7,382)		(7,382)	0	4,112,228	0	130,741	130 , 741		
151020-AQ-7	CELGENE CORPORATION CORPORATE		09/06/2016	VARIOUS		3,577,726	3,474,000	3,468,350	3,468,690	0	363	0	363	0	3,469,052	0	108,674	108,674		08/15/2020
165182-BR-6	. CF_15-1A: A ABS_FTST		12/07/2016	VARIOUS		2,351,342	2,351,342	2,351,342	2,351,342	0	0	0		0	2,351,342	0	0	0		02/07/2027
172967-JP-7	CIT GROUP INC CORPORATE		10/28/2016	AMHERST SECURITIES		1,255,056	1,235,000	1,232,703	1,232,797	0	202		202	0	1,232,999	} <sup>0</sup>	22,057	22,057		04/27/2025
17322A-AD-4	CGCMT_14-GC19 CMBS		02/12/2016	MORGAN STANLEY		10,707,443	10,000,000	10,667,188	10,653,925	0	(1,483)		(1,483)	ļ0	10,652,442	ļ0	55,001	55,001	86,048	
17322Y-AF-7	CGCMT_14-GC25 CMBS	-	11/15/2016	DEUTSCHE BANK		4,311,406	4, 100, 000	4,222,747	4,220,506	0	(1,740)	)0	(1,740)	0	4,218,765	0	92,641	92,641	158,750	
178566-AC-9	CITY NATIONAL CORPORATION CORPORATE		01/21/2016	KEY CAPITAL MARKETS		443,824	400,000	398,952	399,407	0	13	0	13	0	399,420	ļ0	44,404	44,404	7,642	
20030N-AW-1	COMCAST STORER INC CORPORATE	-	11/21/2016	GOLDMAN SACHS		318,120	300,000	299,928	299,958	0	24	ļ0	24	0	299,981	ļ0	18, 139	18 , 139	17,575	
20173M-AE-0	GCCFC _06-GG7 CMBS	-	06/10/2016	VARIOUS		5, 236, 134	5,236,134	6,050,190	5,996,665	0	(760,531)	) 0	(760,531)	0	5,236,134	0	0	0	64,590	
20173Q-AE-1	GCCFC 07-GC9 CMBS		11/30/2016	VARIOUS		3,351,510	3,351,510	3,803,484	3,772,488	0	(420,978)	00	(420,978)	0	3,351,510	0	0	0		03/10/2039
20173W-AF-5	. CMLTI CMBS		08/30/2016	VARIOUS		2,344,315	2,245,319	2,550,016	2,651,091	0	4,855	0	4,855	0	2,655,946	0	(311,631)	(311,631)	90,201	12/01/2049
		1		CALLED SECURITY at					1		1	1								
21079U-AB-1	CONTINENTAL AIRLINES CORPORATE		11/10/2016	100.000		94,844	94,844	99,586	95,956	0	(1, 112)	)0	(1, 112)	0	94,844	0	0	0	6,582	05/10/2017
				CALLED SECURITY at																
22545L-AD-1	CSMC_06-C5 CMBS		09/16/2016	100.000		2,610,501	2,610,501	2,830,762	2,814,328	0	(203,827)	)0	(203,827)	0	2,610,501	0	0	0	82,234	12/15/2039
	_			CALLED SECURITY at																
247361-ZH-4	DELTA AIR LINES INC CORPORATE		11/23/2016	100.000		406,710	406.710	406.710	406,710	0	0	0	0	0	406,710	0	0	0	16.481	11/23/2019
251591-AY-9	DEVELOPERS DIVERSIFIED REALTY CORP		01/21/2016	WELLS FARGO		942,741	900,000			0	62	0	62	0	897,803	0	44,938	44,938	11,994	04/15/2018
26442U-AA-2	DUKE ENERGY PROGRESS INC CORPORATE		01/21/2016	WELLS FARGO		4,455,016	4,390,000	4,376,611	4,376,910	0	140	0	140	0	4,377,050	0	77,966	77,966	64,600	08/15/2025
27876G-BE-7	ECHOSTAR DBS CORPORATION CORPORATE		02/01/2016			170,000	170,000	169.340	169.962	0	38	0	38	0	170,000	0	0	0		02/01/2016
31620M-AR-7	FIDELITY NATIONAL INFORMATION SERV		11/21/2016			3,646,608	3,360,000	3,350,894	3,350,785	0	698	0	698	0	3,351,483	0	295, 125	295, 125		10/15/2025
		1	T	CALLED SECURITY at		,														
34528Q-CV-4	FORDF 13-5:A1 ABS FTST		09/15/2016	100.000		14, 195, 000	14, 195, 000	14,254,885	14.236.856	0	(41,856)	0	(41,856)	0	14, 195,000	0	0	0	159.694	09/15/2018
36143W-AA-9	GAHR 15-NRF CMBS		01/15/2016	MBS PAYDOWN		16,547	16,547	16,532	16,536	0	10	0	10	0	16,547	0	0	0	23	
36252W-BE-7	GSMS CMBS		05/09/2016	CANTOR FITZGERALD		513,281	500,000	526,816	526,774	0	(1,352)	0	(1,352)	0	525,422	0	(12, 141)	(12,141)	11.043	
37331N-AB-7	GEORGIA PACIFIC LLC CORPORATE		11/21/2016	DEUTSCHE BANK		1, 107, 940	1,000,000	994, 130	996,685	0	579		579	0	997,264	0	110,676	110,676	57,600	
375558-AY-9	GILEAD SCIENCES INC CORPORATE		08/17/2016	BNP PARIBAS		5,967,285	5,795,000	5,838,173	5,833,180	0	(5,772)		(5,772)	0	5,827,407	0	139,878	139,878	144 , 126	
375558-BF-9	GILEAD SCIENCES INC CORPORATE		01/21/2016	J.P. MORGAN		788,632	775,000	771,869	771,911	0	23		23	0	771,935	0	16,698	16,698		03/01/2026
40428H-PV-8	HSBC BANK USA CORPORATE	1	08/16/2016	HSBC SECURITIES INC		6,667,981	6,545,000	6,539,240	6,539,573	0	755			n	6,540,328	0	127,652	127.652	185,987	
1.51200		1	1 30, 10, 2010	CALLED SECURITY at		3,00.,001		, , , , , , , , , , , , , , , , , , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				, , , ,				.2.,002	, , 002		
406216-BH-3	HALLIBURTON CO CORPORATE	1	05/12/2016	102.678		2,423,204	2,360,000	2,358,088	2,358,055	n	65, 148	n	65, 148	n	2,423,204	n	n	n	n	11/15/2022
460690-BK-5	INTERPUBLIC GROUP CORPORATE		09/09/2016	J.P. MORGAN		965.108	925.000	922.216	923.025	n	178	n	178	n	923.203	n	41.905	41.905	37 482	02/15/2023
46625H-JX-9	JP MORGAN CHASE CORPORATE	-	03/16/2016	VARIOUS		10.641.124	10.400.000	10,535,200	10,521,163	n	(2,287)	)	(2,287)	n	10.518.876	n	122.248	122,248		05/13/2024
46625H-NX-4	JP MORGAN CHASE & CO CORPORATE	1		J.P. MORGAN		1,837,152	1,800,000	1,798,146	1,798,173	n	252	,o	252	n	1,798,425	n	38,727	38,727		10/29/2020
46629G-AE-8	JP MORGAN COM MTG 2006-CIBC16	1	07/12/2016		-	2,003,204	2,003,204	2,013,163	2,012,219	n	(9,015)	,	(9,015)	ا ۱	2,003,204	n	00,727	00,727		05/01/2045
T00200-AL-0				CALLED SECURITY at			2,000,204	٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠			(3,013)	,u				I	T			
46629P-AC-2	JPMCC 06-LDP9 CMBS	1	12/15/2016	100.000		7,620,820	7,620,820	8,721,076	8,676,517	n	(1,055,697)	) 0	(1,055,697)	ا ا	7,620,820	n	0	n	301,708	05/01/2047
46629Y-AC-3	JPMORGAN CHASE 07-CB18 CMBS		12/12/2016	VARIOUS		2.141.017	2.141.017	2.444.774	2,417,052		(276,035)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(276,035)		2, 141, 017					06/01/2047
46630J-AC-3	JP MORGAN CHASE 07-CB18 CMBS	-	07/19/2016			2,755,008	2, 141,017 2,716,374	3, 122, 345	3, 106, 940		(6,987)	ζ <b></b>	(276,035)		3,099,953	1	(344.946)	(344,946)		01/01/2049
40000J-AU-3	UF INUTUAN UTAGE UNDO			CALLED SECURITY at		∠,133,008	2,110,3/4	3, 122, 343	3, 100,940	0	(0,987)	't	(0,987)	·		ļ	(344,946)	(344,940)	94,031	01/01/2049
46632H-AG-6	JPMCC 07-LD12 CMBS	1	12/15/2016	100.000		100,862	100.862	114,865	114,544	0	(13,682)		(13,682)		100,862		0	^	2 576	02/01/2051
50075N-BA-1	KRAFT FOODS INC CORPORATE			GOLDMAN SACHS		2.194.620	2.000.000		1.992.023	0	1.483		1.483		1.993.506		201.114	001 114		
00070N-BA-1	TRANI FUUDO INC. CUMPUNATE	-		CALLED SECURITY at	+	∠, 194,020		1,983,520	1,992,023	ļ	1,483	ļ	1,483	ļ		I	∠∪1,114	201, 114		02/10/2020
50179A-AE-7	LB-UBS CMBS 2007-C1	1	11/18/2016	100.000		1,364,645	1,364,645	1,512,837	1,501,826		(137, 180)	,	(137, 180)		1,364,645			_	53, 180	02/11/2040
501/9A-AE-7 50180J-AD-7	LBUBS 07-C2 CMBS		12/16/2016	100.000		1,364,645	1,364,645	1,072,200	1,064,194	0	(79,889)	ζ <b>t</b> ς	(79,889)	h0	1,364,645	1	0	0		02/11/2040
			09/08/2016	GOLDMAN SACHS		984,305 885,225		833,388	1,064,194	0	(79,889)	/ <del> </del> 0		ļ0		l0	51,661	51,661		02/15/2040
532457-BH-0		-1		JEFFERIES	+				3. 187 . 491	<sup>0</sup>		ļ <sup>0</sup>	91	ļ0		ļ				
594918-BG-8	MI CROSOFT CORP CORPORATE	-	03/16/2016			3,240,243	3, 190, 000			0	115	·}ō	115	}0	3, 187, 606	ļ	52,636	52,636		11/03/2020
60687V-AF-2	_ MLCFC_06-3 CMBS		08/30/2016	VARIOUS		1,575,370	1,575,370	1,736,845	1,731,758	0	(156,388)	/ <del> </del> <sup>0</sup>	(156,388)	0	1,575,370	l0	······0	0	48,009	07/01/2046
01007# 40 0	HONTEELODE HEDLON OFNTED CORDODATE		10 /00 /00 /	CALLED SECURITY at		475 000	475 000	475 000		_	_		_		475 000	1 .	1	_	4 050	10 /00 /0000
61237W-AB-2	MONTEFIORE MEDICAL CENTER CORPORATE	-	10/20/2016	100.000	+	175,000	175,000	175,000	ļ0	0	} <sup>0</sup>	} <sup>0</sup>	} <sup>0</sup>	0	175,000	} <sup>0</sup>	ļ0	} <sup>0</sup>	1,653	10/20/2026
0400700	HOLEELORE MEDION OF THE	1	10 /6	CALLED SECURITY at					1	_								_	·	04/00/:
61237W-AC-0	MONTEFIORE MEDICAL CENTER CORPORATE		10/20/2016	100.000		45,000	45,000	45,000	ļ0	0	l0	l0	ļ0	0	45,000	l0	l0	0	572	04/30/2032
I		1	1	CALLED SECURITY at								.1 .								
61750W-AS-2	MSC-99 CMBS		11/30/2016	100.000		3,346,259	3,346,259	3,684,283	3,671,283	0	(325,024)	)L0	(325,024)	0	3,346,259	0	0	L0	134,202	12/01/2043

## **SCHEDULE D - PART 4**

						Snowing All I	Long-Term E	Sonds and Sto	ICKS SOLD, I	KEDEEMED											
1	2		3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	)	16	17	18	19	20	21
			1								11	12	13	14	15						
															Total						
													Current	Total	Foreign					Bond	
													Year's	Change in	Exchange	Book/				Interest/	
										Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
										Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP						Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-			For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description		eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
61751N-AB-8	MSC 07-HQ11		eigii	12/30/2016	VARIOUS	Stock	754,302	754,302	825, 165	822,735	Decrease	(68,433)	necognized	(68,433)	value	754,302	Disposai	On Disposar	Disposai		02/01/2044
61756U-AE-1	. MSC-99	CMBS		07/29/2016	VARIOUS		3,792,800	3,663,517	4,338,691	4,315,335	0	(21,539)	0	(21,539)	0	4,293,797	0	(500,996)	(500,996)	135, 218	12/01/2049
67059T-AC-9	NUSTAR LOGISTICS	CORPORATE		02/23/2016	VARIOUS		656,250	875,000	872,935	770,000	103,594		0	103,632	0	873,633	0	(217,383)	(217,383)		02/01/2022
69353R-EK-0	PNC BANK NA	CORPORATE		10/21/2016	AMHERST SECURITIES		1,703,177	1,655,000	1,651,160	1,651,409	0	277	0	277	0	1,651,686	0	51,491	51,491		02/23/2025
69353R-EP-9	PNC BANK NA	CORPORATE		08/16/2016	WELLS FARGO		6, 138, 840	6,000,000	5,986,200	5,987,672	0	1,640	0	1,640	0	5,989,312	0	149,528	149,528		06/01/2020
69353R-ES-3	PNC FINANCIAL SERVICES GROUP			01/21/2016 _	WELLS FARGO		2,323,460	2,300,000	2,298,390	2,298,506	0	35	0	35	0	2,298,541	0	24,919	24,919		07/21/2020
69353R-EU-8	. PNC BANK NATIONAL ASSOCIATION			09/09/2016	J.P. MORGAN		903,373	885,000	884,416	884,419	0	79	L0	79	ļ0	884,498	0	18,875	18,875 .		11/05/2020
828807-CU-9	SIMON PROPERTY GROUP LP	CORPORATE		01/22/2016	VARIOUS		2,767,724	2,735,000	2,733,441	2,733,488	0	35	0	35	0	2,733,523	0	34,201	34,201		09/01/2020
834017-AB-1 883556-BH-4	. SOFI . THERMO FISHER SCIENTIFIC INC	ABS FTST		12/27/201610/18/2016	VARIOUSBARCLAYS CAPITAL						0	325	0	325	0	882,282	0		10025,469		09/25/2032
003330-DH-4	. THENWO FISHEN SCIENTIFIC INC	CONFUNATE		10/ 10/2010	U.S. BANCORP							s	0	د			0	23,409	23,409	19,910	02/ 13/ 2022
90331H-MS-9	US BANK NA/CINCINNATI OH	CORPORATE		10/28/2016	INVESTMENTS. INC		2.749.977	2.700.000	2.690.901	2,691,608	0	651	0	651	0	2.692.259	0	57.718	57.718	95 550	01/27/2025
	300 57881 1837 011101188111 011	0011 011112		1	CALLED SECURITY at		2,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	2,,,,,,,,	2,000,001	2,001,000						, 002,200					11.0 1/ 21/ 2020 11
90345K-AA-8	US AIRWAYS GROUP INC	CORPORATE		10/24/2016	100.000		40,350	40,350	40,350	40,350	0	0	0	0	0	40,353	0	0	0	1,891	10/22/2024
					MERRILL LYNCH, PIERCE,			·	,												
907818-ED-6	UNION PACIFIC CORP	CORPORATE		09/06/2016 _	FENNER & SMI		1,364,176	1,265,000	1,297,022	1,296,536	0	(2,025)	0	(2,025)	0	1,294,511	0	69,665	69,665		08/15/2025
92826C-AB-8	92826CAB8	CORPORATE		08/17/2016	. WELLS FARGO		2,659,810	2,585,000	2,582,803	2,582,809	0	241	0	241	0	2,583,054	0	76,755	76,755		12/14/2020
92978N-AE-4	. WBCMT_07-C33 CMBS			12/16/2016	VARIOUS		999,960	999,960	1,096,831	1,088,113	0	(88, 153)	0	(88, 153)	0	999,960	0	0	0	48,349	02/01/2051
92978P-AF-6	WBCMT 03	CMBS		10/31/2016	CALLED SECURITY at 100.000		1,144,915	1,144,915	1,260,972	1 057 014	0	(112,899)		(112,899)		1,144,915	0			40 500	11/01/2048
929/8P-AF-0	WBCMT 03	UNDS		10/31/2016	MIZUHO SECUROTIES USA		1, 144,915	1, 144, 915	1,200,972	1,257,814	u	(112,899)	0	(112,899)		1, 144,915	0		<sup>0</sup>	40,390	11/01/2048
94974B-GM-6	. WELLS FARGO & CO	CORPORATE		02/16/2016	INC.		2,763,858	2,745,000	2,743,463	2,743,567	0	39	١ ،	39	0	2,743,600	0	20,258	20,258	41 038	07/22/2020
94989N-BE-6		CMBS			WELLS FARGO		8,090,333	7,500,000	7,724,542	7,717,142	0	(15,730)	0	(15,730)	0	7,701,408	0	388.924	388.924		09/01/2058
	1				CALLED SECURITY at		, , , , , , , , , , , , , , , , , , , ,	, ,	, ,	, ,		,		,		, ,		, ,	, ,	,	
98310W-AB-4	. WYNDHAM WORLDWIDE CORP	CORPORATE		03/25/2016	105.440		34,795	33,000	35,310	33,420	0	1,374	0	1,374	0	34,795	0	0	0	0	12/01/2016
98412J-BA-1	XEROX CORPORATION	CORPORATE		04/01/2016	MATURITY		105,000	105,000	114,075	105,260	0	(260)	0	(260)	0	105,000	0	0	0	3,780	04/01/2016
700000 10 -	BOVIL BANK OF CAMERA	000000175	Ι.	00 /40 /00 :-	CITIGROUP GLOBAL		5 000	F 000	4 000	4 000	_		l .			4 000	_		00.00		40 /44 /0055
780082-AC-7	. ROYAL BANK OF CANADA	CORPORATE	- A	08/16/2016	MARKETS INC		5,088,650	5,000,000	4,998,350	4,998,350	0	206	ō	206 304	}ō	4,998,559	}ō	90,091	90,091		10/14/2020
00084D-AJ-9	ABN AMRO N AMERICA	CORPORATE	ا	09/09/2016 _	J.P. MORGAN MERRILL LYNCH. PIERCE.		1,549,169	1,520,000	1,517,872	1,517,888	l <sup>0</sup>	304	} <sup>0</sup>	304	ļ	1,518,193	} <sup>0</sup>	30,976	30,976	28,964	06/04/2020
00507U-AR-2	ACTAVIS FUNDING SCS	CORP SCH B	С	.02/18/2016	FENNER & SMI		1.567.910	1.535.000	1.532.820	1.532.992	n	79	n	72	n	1.533.064	n	34.846	34.846	23 242	03/15/2022
	Subtotal - Bonds - Indust		rellane				203.528.502	198.154.765	205.501.284	201.743.181	103.594	(3,966,102)	n	(3.862.508)	0	201,281,509	n	2.246.994	2.246.994	4.771.566	
	Total - Bonds - Part 4	inar and iviist	Juliant	Jous (Onain	natou)		515, 190, 229	491, 137, 097	516.474.895	496.901.192	103,594	(5,745,691)	0	(5,642,097)	0	508,584,749	0	6,605,480	6,605,480	11,276,743	
									. , ,	490,901,192	103,594		1		0		0				
	Total - Bonds - Part 5						114,927,477	111,308,582	113,586,353	0	0	(268,047)	0	(268,047)	0	113,318,305	0	1,609,172	1,609,172	1,363,733	
	Total - Bonds						630, 117, 706	602,445,679	630,061,248	496,901,192	103,594	(6,013,738)	0	(5,910,144)	0	621,903,054	0	8,214,652	8,214,652	12,640,476	
	Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998.	Total - Preferred Stocks	- Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999.	Total - Preferred Stocks			<u></u>	<u></u>		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
	Total - Common Stocks	- Part 4					0		0	0	0	0	0	0	0	0	0	0	0	0	XXX
	Total - Common Stocks						n	XXX	0	n	n	n	n	0		0	n	0	n	0	XXX
	Total - Common Stocks	. 4110					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
	Total - Common Stocks  Total - Preferred and Co	mmon Ctool	•				0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
		IIIIIOII SIOCK	.5				0			0	0	0	0	·	0	·	0	0	0	0	
9999999 -	lotais						630.117.706	XXX	630.061.248	496.901.192	103.594	(6.013.738)	0	(5.910.144)	0	621.903.054	0	8.214.652	8.214.652	12.640.476	XXX

## **SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

				S	howing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11	C	hange in Boo	k/Adjusted C	arrying Value	)	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
noation	FEDERAL HOME LOAN MTGE CO AGCY FTST	Oigii	7 toquirou	Traine or vender	Bato	CALLED SECURITY at 100.0	(Otoort)	7 totaar 000t	Oration	Бюрооці	(20010000)	71001011011	ricoograzoa	10 11)	Value	Вюроса	Biopodai	Biopodai	1001	Dividorido
3134G8-NT-2	100111011		03/07/2016 .	CANTOR FITZGERALD	06/16/2016 .	0.2225 0200 ut 100.0	5,000,000	4,997,500	5,000,000	5,000,000	0	2,500	0	2,500	0	٥	٥	0	14,063	0
	FEDERAL HOME LOAN MTGE CO AGCY FTST																			
3134G8-X8-7			04/08/2016 _	BARCLAYS CAPITAL	10/31/2016 _	VARIOUS	6,000,000	5,999,400	6,000,320	5,999,901	0	500	0	500	0	0	419	419	34,703	0
040400 15 4	FEDERAL HOME LOAN MTGE CO AGCY FTST		04/40/0040	DAROLANO CARLEAL	40 (00 (0040	CALLED SECURITY at 100.0	4 450 000	4 450 000	4 450 000	4 450 000									04 700	
3134G9-AF-4	FED NTL MTG ASSO AGCY FTST		04/12/2016 .	BARCLAYS CAPITAL	10/26/2016 .	CALLED SECURITY at 100.0	4, 150,000	4, 150,000	4, 150,000	4, 150,000	0	D	0		0		D	0	21,788	0
3135G0-H7-1	TED NIE WIG ASSO AGOT 1131		05/02/2016	CITIGROUP GLOBAL MARKETS INC	_08/22/2016 _	CALLED SECONTITI at 100.0	2,000,000	2,002,000	2,000,000	2,000,000	0	(2,000)	0	(2,000)	0	0	0	0	13,750	5,424
3.0000 1	FED NTL MTG ASSO AGCY FTST		1		2.2, 22, 2010		2,000,000	2,002,000	2,000,000	2,000,000	[									,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
3135G0-J2-0			02/09/2016 .	CITIGROUP GLOBAL MARKETS INC	06/29/2016 .	. STIFEL NICOLAUS AND CO	2,000,000	2,007,218	2,022,260	2,006,665	0	(552)	0	(552)	0	0	15,595	15,595	11,075	381
1	FED NTL MTG ASSO AGCY FTST		1			CITIGROUP GLOBAL MARKETS						_								
3135G0-K3-6	FED NEL MED 1000		04/22/2016 _	CITIGROUP GLOBAL MARKETS INC	06/02/2016 .	. INC	7,381,000	7,318,409	7,383,145	7,318,906	J0	497	0	497	0	J0	64,240	64,240	15,852	0
3135G0-TB-9	FED NTL MTG ASSO AGCY FTST		02/29/2016 .	INTL FCSTONE PARTNERS L.P	07/11/2016 .	CALLED SECURITY at 100.0	8,000,000	7,999,200	8,000,000	8,000,000	^	800	^	800	0	0	_	^	62,800	18 , 142
313340-10-9	FED NTL MTG ASSO AGCY FTST			LINIE I COTONE FANTINENO E.F		CALLED SECURITY at 100.0	000,000, د			000,000, م	ν		υ			ν	ν	υ		10, 142
3135G0-TQ-6	125 112 1114 11000		03/01/2016 _	GOLDMAN SACHS	08/01/2016 _	0.2225 0200 ut 100.0	7,500,000	7,499,250	7,500,000	7,500,000	0	750	0		0	0	L	0	60,000	10,667
0599999.	Subtotal - Bonds - U.S. Governme	ents		1	•	"	42,031,000	41,972,977	42,055,725	41,975,472	0	2,495	0	2,495	0	0	80,254	80,254	234,031	34,614
658256-Z5-4	NORTH CAROLINA ST MUNI		.02/24/2016	MORGAN STANLEY	09/07/2016 .	RAYMOND JAMES	1,255,000	1,636,771	1,663,691	1,619,287	0	(17,485)	0	(17,485)	0	0	44,404	44,404	31,898	0
677522-HU-1	OHIO ST MUNI		02/26/2016 .	RBC DOMINION SECURITIES CORP	09/08/2016 .	MORGAN STANLEY	1,260,000	1,589,099	1,610,192	1,571,209	0	(17,890)	0	(17,890)	0	0	38,983	38,983	32,200	0
1799999.	Subtotal - Bonds - U.S. States, Te	erritori	es and Poss	sessions			2,515,000	3,225,870	3,273,883	3,190,496	0	(35, 375)	0	(35,375)	0	0	83,387	83,387	64,098	0
				MERRILL LYNCH, PIERCE, FENNER &																
3138EQ-D2-5	FED NTL MTG ASSO FNMA		03/30/2016 _	SMI	11/25/2016 _	VARIOUS	5,662,323	5,948,094	5,929,192	5,911,689	0	(36,404)	0	(36,404)	0	۵	17,503	17,503	115,671	14, 156
040050 184 7	FED NEL MED 1000		00 (00 (0040	MERRILL LYNCH, PIERCE, FENNER &	44 (04 (0040	MADIONO	0 404 040	0.000.400	0.000.040	0.000.000		(40, 407)		(40, 407)			4 040	4 040	44.040	5 040
3138EQ-HM-7 3138EQ-PF-3	FED NTL MTG ASSO FNMA		03/30/2016 .	MORGAN STANLEY		VARIOUS	2, 124, 918 3, 146, 124	2,232,160	2,226,946 3,330,966	2,222,033	ν	(10,127)	ν	(10,127)	٥	ν	4,912 42,357	4,912 42,357	44,046	5,312 5,506
3138EQ-VQ-2	FED NTL MTG ASSO FNMA		02/18/2016	BARCLAYS CAPITAL		VARIOUS	11, 146, 546	11,951,300	11,879,997	11,823,808	0	(127,494)	0	(127,494)	0	0	56,190	56, 190	304,509	22,311
	FED NTL MTG ASSO FNMA			MORGAN STANLEY	11/30/2016		1,200,827	1,265,090	1,268,009	1,253,161	0	(11,929)		(11,929)	0		14,848	14,848	34,005	2,101
3140E2-R8-6	FED NTL MTG ASSO FNMA			CITIGROUP GLOBAL MARKETS INC	11/07/2016 .	VARIOUS	1,211,844	1, 273, 194	1,270,670	1,265,672	0	(7,521)	0	(7,521)	0	0	4,997	4,997	24,257	3,030
3199999.	Subtotal - Bonds - U.S. Special R	evenu	ies				24,492,582	25,983,345	25,905,780	25,764,974	0	(218, 371)	0	(218, 371)	0	0	140,807	140,807	589,586	52,416
	BERKSHIRE HATHAWAY CORPORATE			MERRILL LYNCH, PIERCE, FENNER &																
084670-BR-8	CONTRACT CORP.		03/08/2016 _	SMI	08/16/2016 _	. WELLS FARGO	3, 165,000	3, 156, 391	3,286,188	3, 156,833	0	442	0	442	0	0	129,355	129,355		0
20030N-BR-1	COMCAST CORP CORPORATE		03/22/2016 .	MERRILL LYNCH, PIERCE, FENNER &	00/09/2016	MORGAN STANLEY	1,595,000	1,624,842	1,657,811	1,623,035	_	(1,808)	^	(1,808)	0	^	34,776	34,776	24,368	4,508
20000N-DN-1	THE WALT DISNEY CO. CORPORATE			Um i		. IIIUIIUAN OTANLLI			1,001,011	1,020,033	ν		ν			ν	7,770 بور	, ۱۱۵ بلاد	∠+,300	
25468P-DJ-2			01/05/2016 .	CITIGROUP GLOBAL MARKETS INC	01/21/2016 _	WELLS FARGO	815,000	814,209	822,865		0	(18)	0	(18)	0	0	8,673	8,673	937	0
	FEDERAL EXPRESS CORPORATE											,		,				·		]
31428X-BF-2	<u> </u>		03/21/2016 .	DEUTSCHE BANK	10/21/2016 .	. RAYMOND JAMES	550,000	548,878	576,741	548,928	0	50	0	50	0	0	27,813	27,813	10 , 526	0
345397-XW-8	FORD MOTOR CREDIT CORPORATE		02/15/2010	HSBC SECURITIES INC.	10/10/2010	MODOAN STANLEY	0 475 000	2,475,000	0 550 400	0 475 000	_	_	_	_	_	_	75 400	7E 400	40 050	
343397-18-8	GILEAD SCIENCES CORPORATE		03/15/2016 .	. NODU DECUMITIES TING.	10/18/2016 .	MORGAN STANLEY	2,475,000	2,4/0,000	2,550,166	2,475,000	l	u	u	u	0	J	75, 166	75, 166	48 , 852	u
375558-BL-6	GIELLO GOILHOLD CONFORTE		09/15/2016 .	J.P. MORGAN	10/28/2016 .	FENNER & SMI	760,000	757,310	757,203	757,340	n	31	n	31	n	n	(137)	(137)	2,217	
1	HOME DEPOT CORPORATE		1			BNY MELLON CAPITAL												( .5/ )		
437076-BL-5			02/03/2016 _	J.P. MORGAN	09/08/2016 .	MARKETS LLC	900,000	896,796	916,398		0	356	0	356	0	0	19,246	19,246	10,550	0
170400 BV 5	JOHNSON & JOHNSON CORPORATE		00 (05 (00 :-	L B. MeBerry	00 (47 (00 :-	CREDIT SUISSE FIRST	4 000	4 040 :	4 004	4 040	_		_		_	_	40	40		
478160-BY-9	VIMPERI V. CLARV CORROBATE		02/25/2016 .	J.P. MORGAN	08/17/2016 .	BOSTON CORP	1,320,000	1,318,139	1,364,642	1,318,213	}0	74	0	74	0	}0	46,430	46,430	15,362	0
494368-BU-6	KIMBERLY-CLARK CORPORATE		02/17/2016	CITIGROUP GLOBAL MARKETS INC	09/07/2016 .	INC	645,000	642,601	674,367	642,707	n	107	n	107	n	n	31,659	31,659	9,854	0
	MEDTRONIC INC CORPORATE		1.32/11/2010 .	OTTIGIOU GEODAL MAINETO TWO		SUSQUEHANNA INTERNATIONAL				, 701	J		u			0				y
585055-BR-6			03/16/2016	J.P. MORGAN	10/25/2016 .	SECURITIES	5,000,000	5, 185, 500	5,298,950	5, 167, 952	0	(17,548)	٥	(17,548)	0	٥	130,998	130,998	97,563	2,626
	MORGAN STANLEY DEAN WITTER CORPORATE																			1
61746B-DZ-6	NEWELL DISPEDITION		01/22/2016 .	MORGAN STANLEY	03/16/2016 .	MORGAN STANLEY	4,510,000	4,500,755	4,625,501	4,500,692	0	(63)	0	(63)	0	0	124,810	124,810	26,214	0
651229-AV-8	NEWELL RUBBERMAID INC CORPORATE		02/10/2010	COLDMAN, SACHS	00/06/2016	JEFFERIES	4 140 000	4,138,717	4 400 007	4 100 700	_	(0)	^	(0)		_	289,515	289,515	70.000	
031229-AV-8	OMNICOM GROUP INC CORPORATE		.1.,03/ 18/20 16 .	GOLDMAN SACHS	09/06/2016 .	MERRILL LYNCH, PIERCE,	4, 140,000	4, 136, / 1/	4,428,227	4, 138, 709	l	(8)	У	(8)		الا	209,515	289,315	70,396	ا لا
68217F-AA-0	Omition unour INC CONFORME		03/28/2016 .	CITIGROUP GLOBAL MARKETS INC	09/07/2016 .	FENNER & SMI	1,950,000	1,948,187	2,077,959	1,948,215	0	28	n	28	n	0	129,744	129,744	30,420	0
	PROCTOR & GAMBLE CO CORPORATE		T			MIZUHO SECUROTIES USA	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,0.0,.07	,,											
742718-EP-0			01/28/2016	CITIGROUP GLOBAL MARKETS INC	09/06/2016 _	INC	880,000	876,787	929,350	876,945	0	157	0	157	0	0	52,406	52,406	14,322	0

## **SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	C	Change in Bo	ok/Adjusted (	Carrying Value	е	17	18	19	20	21
												12	13	14	15	16					
																Total					
														Current	Total	Foreign					
								Par Value						Year's	Change in	Exchange				Interest	
								(Bonds)			Book/		Current	Other-		Change in	Foreign			and	Paid for
								or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP								Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-			For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description		eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	<b>Actual Cost</b>	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	ROYAL BANK OF CANADA	CORPORATE					CITIGROUP GLOBAL MARKETS														
780082-AE-3	0,4000,0000	000000175		03/14/2016 _	RBC CAPITAL MARKETS	08/16/2016		5,000,000	4,996,500	5, 122,800	4,996,720	0	223	0	223	0	0	126,079	126,079		0
871829-BA-4	SYSCO CORP	CORPORATE		03/33/3016	DEUTSCHE BANK	09/20/2016	U.S. BANCORP INVESTMENTS,	710,000	709.631	726.870	709.637		6		6	١ ،	0	17.233	17.233	8.481	0
	BANK OF MONTREAL	AGCY FTST		00/22/2010	DECTOORE DANK	03/20/2010	MERRILL LYNCH, PIERCE.			120,010								17,200	17,200	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
06367X-F3-0				06/08/2016	BANK OF MONTREAL	08/09/2016		7,855,000	7,813,918	7,876,051	7,815,093	0	1, 175	0	1, 175	0	0	60,958	60,958	21,765	0
3899999.	Subtotal - Bonds - Industr	ial and M	iscella	neous (Un	affiliated)			42,270,000	42,404,161	43,692,089	42,387,363	0	(16,796)	0	(16,796)	0	0	1,304,724	1,304,724	476,018	7,134
8399998.	otal - Bonds							111,308,582	113,586,353	114,927,477	113,318,305	0	(268,047)	0	(268,047)	0	0	1,609,172	1,609,172	1,363,733	94,164
8999998.	otal - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998.	otal - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999.	otal - Preferred and Com	nmon Sto	cks						0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 -	Totals								113,586,353	114,927,477	113,318,305	0	(268,047)	0	(268,047)	0	0	1,609,172	1,609,172	1,363,733	94, 164

### **SCHEDULE D - PART 6 - SECTION 1**

Valuation of S	Charge of C	ubaidian, C	Controlled or 1	\ffiliatad C	ampaniaa
valuation of v	onales of o	ubsidiai v. C	JOHNTONEU OF F	Allillateu C	ombanies

			aluation of onaic	o or oaborarary,	001111011001	minated comp	7411100				
1	2	3	4	5	6	7	8	9	10	Stock o	of Such
					NAIC					Company	Owned by
					Valuation					Insurer on Sta	atement Date
					Method	Do Insurer's				11	12
					(See Purposes	Assets Include					
					` and	Intangible					
					Procedures	Assets					
					Manual	Connected with					
	Description,				of the NAIC	Holding of					
	Name of Subsidiary.		NAIC		Investment	Such	Total	Book/			
CUSIP	Name of Subsidiary, Controlled		Company	ID	Analysis	Company's	Amount of Such	Adjusted	Nonadmitted	Number	% of
Identification	or Affiliated Company	Foreign	Code	Number	Office)	Stock?	Intangible Assets	Carrying Value	Amount	of Shares	Outstanding
0999999. Total Pi					<u> </u>		0	0	0	XXX	XXX
	CHA Service Company		95158		2CIB2	NO	23,250,237	23,250,237	0	1,000,000.000	100.0
	al - Common Stock - Non - Insurer						23,250,237	23,250,237	0	XXX	XXX
1899999. Total C							23,250,237	23,250,237	0	XXX	XXX
1999999 - Totals						T	23,250,237	23,250,237	0	XXX	XXX

<sup>1.</sup> Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$ .........

## **SCHEDULE D - PART 6 - SECTION 2**

1	2	3	4 Total Amount of Intangible	Stock in Lower-Tier Indirectly by Statemer	Company Owned Insurer on nt Date
QUOD			Assets Included in	5	6
CUSIP			Amount Shown in		% of
Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Column 8, Section 1	Number of Shares	Outstanding
***************************************					
0399999 - Total				XXX	XXX

<sup>2.</sup>Total amount of intangible assets nonadmitted \$ \_\_\_\_\_(

## **SCHEDULE DA - PART 1**

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Cod	des	5	6	7	8	Change	e in Book/Adj	usted Carryin	g Value	13	14			Inter	est			21
		3	4					9	10	11	12			15	16	17	18	19	20	
											Total			_						ļ
										Current	Foreign			Amount Due						
										Year's	Exchange			and Accrued						
							DI-/		Current	Other-	Change in			Dec. 31 of						
CUSIP							Book/ Adjusted	Unrealized Valuation	Year's (Amor-	Than-	Book/ Adjusted			Current Year on	Non- Admitted		Effective		Amount Received	Paid for
Identi-			For-	Date		Maturity	Carrying	Increase/	tization)/	Temporary Impairment	Carrying			Bonds not	Due and	Rate	Rate	When	During	Accrued
fication	Description	Code			Name of Vendor	Date	Value	(Decrease)	Accretion	Recognized	Value	Par Value	Actual Cost	in Default	Accrued	of	of	Paid	Year	Interest
	Total - U.S. Government Bonds	Oodo	oigii	7 toquirou	Traine or vender	Buto	n n	(Decrease)	/ tooretion	n ccognized	Value	n di Valdo	notaar coot	III Delaalt	/ tocrucu	XXX	XXX	XXX	١٠٥١	111101001
	Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	- 0
	CALIFORNIA ST FOR PREVIOUS ISSUE			09/13/2016	VARIOUS	09/01/2017	2,879,703	0	(34,789)	0		2,800,000	2,914,492	42,000	0	5.000	0.711	MS	0	1,167
	IDAHO STATE MUNI			09/12/2016	WELLS FARGO	06/30/2017	1,499,806	0	(5,884)	0	0	1,490,000	1,505,690	14,900	٥	2.000	0.667	MAT	0	6, 126
	MASSACHUSETTS ST MUNI				WELLS FARGO	04/24/2017	4,482,786	0	(24,807)	0	0	4,470,000	4,507,593	30,048	0	2.000	0.132	AO	0	3,674
	Subtotal - Bonds - U.S. States, Territ				er Obligations		8,862,295	0	(65,480)	0	0	8,760,000	8,927,775			XXX	XXX	XXX	0	10,967
	Total - U.S. States, Territories and P		s Bonds				8,862,295	0	(65,480)	0	0	8,760,000	8,927,775	86,948	0	XXX	XXX	XXX	0	10,967
2499999.	Total - U.S. Political Subdivisions Bo	nds		I I	I	T	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	GREENWICH CONN MUNI			09/09/2016 07/28/2016	WELLS FARGO MERRILL LYNCH. PIERCE	01/20/2017	2,241,579 894,906	0	(9,060)	0	0	2,240,000 875,000	2,250,640 911,348	42,311 21.875	Ω	2.000 5.000	0.647 0.440	MAT	0	28,996 3,767
2599999	Subtotal - Bonds - U.S. Special Reve	enues - Iss	uer Obli		MENNIEL LINGII, FIENGE		3,136,485	0	(25,501)	0	0	3.115.000	3,161,988	64, 186	0	XXX	XXX	XXX	0	32,763
	Total - U.S. Special Revenues Bonds			gationio			3,136,485	0	(25,501)		0	3,115,000	3,161,988	,	0	XXX	XXX	XXX	0	32,763
3899999.	Fotal - Industrial and Miscellaneous (	Unaffiliate	d) Bond	s			0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999.	Fotal - Hybrid Securities	•					0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999.	Total - Parent, Subsidiaries and Affili	ates Bond	s				0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999.	Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999.	Total - Issuer Obligations						11,998,780	0	(90,981)	0	0	11,875,000	12,089,763	151, 134	0	XXX	XXX	XXX	0	43,730
7899999.	Fotal - Residential Mortgage-Backed	Securities	3				0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	Total - Commercial Mortgage-Backe						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999.	Total - Other Loan-Backed and Struc	tured Sec	urities				0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	Total - SVO Identified Funds	·					0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	Total Bonds						11,998,780	0	(90,981)	0	0	11,875,000	12,089,763	151, 134	0	XXX	XXX	XXX	0	43,730
8699999.	Total - Parent, Subsidiaries and Affili	ates					0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
09248U-70-0	BLACKROCK LIQUIDITY FDS -FED FUNDS-IN			12/08/2016	BLACKROCK INSTITUTION	XXX	25,000	0	0	0	0	0	25,000	0	0	0.000	0.000	MON	0	0
	JP MORGAN US GOVT MMF AGENCY SHARES				J.P. MORGAN	XXX	1, 161, 410	0	۵	0	0	0	1,161,410	0	Ω	0.000	0.000	MON	٥	ا ۵
	JPMORGAN US GOVT MMKT-CA MMF				VARIOUS	XXX	12,904,043	0	0	0	0	0	12,904,041	0	٥	0.000	0.000	MON	16,817	ا و
	WELLS FARGO ADV TREASURY PLUS INSTITU	SD			EVERGREEN	XXX	110,000	0	0	0	0	110,000	110,000	0	Ω	0.000	0.000	MON	0	۵
	Subtotal - Exempt Money Market Mu	tual Funds	s - as Ide	entified by th	ne SVO		14,200,453	0	0	0	0	XXX	14,200,451	0	0	XXX	XXX	XXX	16,817	0
9199999 -	Totals						26, 199, 233	0	(90,981)	0	0	XXX	26,290,214	151, 134	0	XXX	XXX	XXX	16,817	43,730

# Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated **NONE** 

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

## **SCHEDULE E - PART 1 - CASH**

1	2	3	4	5	6	7
			Amount of Interest	Amount of Interest		
		Rate of	Received During	Accrued December 31		
Depository	Code	Interest	Year	of Current Year	Balance	*
US BANK St. Louis		0.000	0	0	3,977,620	XXX
WELLS FARGO Atlanta , GA		0.000	0	0	(25,848,963)	_XXX_
BB&T Louisville, KY			0	0	1,958,326	XXX
CITIBANK New Castle , DE		0.000	0	0	2,525,656	XXX
FIFTH THIRD Nashville		0.000	0	0	1,327,866	XXX
JP MORGAN CHASE New York , NY		0.000	0	0	3,636,950	XXX
0199998 Deposits in 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open						
depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(12,422,545)	) XXX
0299998 Deposits in 0 depositories which do not exceed the						
allowable limit in any one depository (See instructions) - suspended						
depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(12,422,545)	) XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
						<b></b>
						<b>-</b>
0599999 Total - Cash	XXX	XXX	0	0	(12,422,545)	) XXX

### TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

ſ	1.	January	(5,444,741)	4.	April	45,655,759	7.	July	(4,981,929)	10.	October	(4,618,544)
	2.	February	492,553	5.	May	(12,555,625)	8.	August	(7,064,537)	11.	November	(18,740,365)
	3.	March	(15,258,065)	6.	June	(11,890,653)	9.	September	(4,732,997)	12.	December	(12,422,545)

## **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned December 31 of Current Year

Description Code Date Acquired Rate of Interest Maturity Date	Carrying Value		
	Garrying value	Due and Accrued	During Year
FEDERAL HOME LOAN BANK AGCYD FTSE	49,997,084	0	12,54
FREDDIE MAC AGCYD FTSE	24,999,027 49,991,334	0	5,83
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations	124.987.445		31.37
0599999. Total - U.S. Government Bonds	124,987,445	<u> </u>	31,37
1099999. Total - All Other Government Bonds	124,987,445	U 0	31,3/
1799999. Total - U.S. States, Territories and Possessions Bonds	0	U	
2499999. Total - U.S. Political Subdivisions Bonds	0	U	
	0	0	
3199999. Total - U.S. Special Revenues Bonds	0	0	
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds	0	0	
4899999. Total - Hybrid Securities	0	0	
5599999. Total - Parent, Subsidiaries and Affiliates Bonds	0	0	
6099999. Subtotal - SVO Identified Funds	0	0	
7799999. Total - Issuer Obligations	124,987,445	0	31,37
7899999. Total - Residential Mortgage-Backed Securities	0	0	
7999999. Total - Commercial Mortgage-Backed Securities	0	0	
8099999. Total - Other Loan-Backed and Structured Securities	0	0	
8199999. Total - SVO Identified Funds	0	0	
8399999. Total Bonds	124,987,445	0	31,37
			i e e e e e e e e e e e e e e e e e e e

## **SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

1   2   Sales ES   Paper   P				JOLE E - PAITI 3 - 3FE	Denosite	s For the		
Sizion Etc.			1	2			All Other Spe	cial Deposits
Silbox Rec   Discort   Purpose of Decort   Carryn Yulles   Per Visio   Carryn Yulles   Carryn Yu			•	_	3		5	
1. Alexama								
2 Alaska		•						Fair Value
3. ACROPS				D01				0
A Aramans	2.							0
S. Calfornia	3.	ArizonaAZ	B		6,562,585	6,551,443	0	0
Commend	4.	ArkansasAR	В	D01	328 , 140	325,403	0	0
7. Connectant CT	5.	CaliforniaCA			0	0	0	0
S. Delaware Countria DC   Delaware Countria	6.	ColoradoCO	В	DOI	316,017	316, 191	0	0
S. Delaware Countria DC   Delaware Countria	7	Connecticut CT			0	0	0	0
Section of Countein						0	0	0
10						0		Λ
11   Georgia   GA						0		
12   Hawaii					[			0
1.5   Sabro		<b>3</b>		001		,		0
14.	12.							0
15. Indiana	13.						0	0
16.   1000	14.	IllinoisJL			4,218,495		0	0
17. Kamas KS   0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	15.	IndianaIN	В	DOI	525,013		0	0
17. Kamas KS   0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	16.	lowaIA			0	0	0	0
18. Kentucky   KY   B   D0   1.076,846   1.075,746   D   C	17.	KansasKS			0	0	0	0
19			В			1.075.746	n	ი
20   Maine   ME		,			· · ·			n
21. May/and   MO								n
22								ر ۱
23 Mehrigan		,						<sup>0</sup>
24. Minnesota   MN								0
25	23.	•						0
26	24.				0			0
27.   Montana	25.	MississippiMS			0	0	0	0
28.   Nebraska   NE   B.   D01   331,867   331,019   D0   C1	26.	MissouriMO	В	D01	350,719	350,739	0	0
28. Nebraska NE B 001   331,687   331,019   0   0   0   0   0   0   0   0   0	27.	MontanaMT			0	0	0	0
29   Nevada	28.	NebraskaNE	В	DOI		331,019	0	0
30. New Hampshire				DOI	3.784.465	3.769.760	0	0
31. New Jersey					1		0	0
32								0
33. New York NY					[			٥
34. North Carolina   NC					T,			0
Section   Sect								0
36. Ohio								0
37. Oklahoma							0	0
37. Oklahoma OK	36.	OhioOH	В	D01	433,719	432,871	0	0
33.   Pennsylvania					0	0	0	0
33.   Pennsylvania	38.	OregonOR			0	0	0	0
40.   Rhode Island   Ri   South Carolina   SC   B   D01   353,846   351,509   0   0   0   0   0   0   0   0   0	39.	PennsylvaniaPA			0	0	0	0
41.   South Carolina   SC   Sc   Sc   Sc   Sc   Sc   Sc   Sc		=			0	0	0	0
42. South Dakota   SD   B.					353 846	351 509	0	0
43. Tennessee					ĺ			0
44. Texas       TX       B       D0I       102,051       101,852       0       0         45. Utah       UT       0       0       0       0       0       0         46. Vermont       VT       0       0       0       0       0       0         47. Virginia       VA       B       D0I       555,315       550,682       0       0         48. Washington       WA       B       D0I       176,823       175,798       0       0         49. West Virginia       WV       0       0       0       0       0       0       0         50. Wisconsin       WI       0								
45. Utah UT	_				, ,			
46. Vermont       VT       0        0       0       0       0       0       0       0       0       0       0       0       0       0       0       0        0       0       0       0       0       0       0       0       0       0       0       0       0       0       0        0       0       0       0       0       0       0       0       0       0       0       0       0       0       0					T,	, .		º
47. Virginia         VA         B.         DOI         555,315         550,662         0         C           48. Washington         WA         B.         DOI         176,823         175,798         0         C           49. West Virginia         WV								0
48. Washington       WA       B.       D01       176,823       175,798       0       0         49. West Virginia       WV								0
49. West Virginia       WV       0        0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0								0
50. Wisconsin       WI       0        0       0       0       0       0       0       0       0       0       0       0       0       0       0       0        0       0       0       0       0       0       0       0       0       0       0       0       0       0       0        0		_						0
51. Wyoming       WY       0 <t< td=""><td>49.</td><td>West VirginiaWV</td><td></td><td></td><td>0</td><td>0</td><td>0</td><td>0</td></t<>	49.	West VirginiaWV			0	0	0	0
52. American Samoa       AS       0					0	0	0	0
52. American Samoa       AS       0	51.	WyomingWY	ļ		0		0	0
53. Guam       GU       0        0					0	0	0	0
54. Puerto Rico       PR       0								n
55. U.S. Virgin Islands       VI       0        0       0       0       0       0       0       0       0       0       0       0       0       0       0       0        0								n
56. Northern Mariana Islands       MP       0 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td> ^  </td></t<>								 ^
57. Canada       CAN       0 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>								
58. Aggregate Alien and Other       XXX       XXX       XXX       0								<sup>0</sup>
59. Subtotal XXX XXX 21,013,713 20,946,643 0 0 0  DETAILS OF WRITE-INS 5801. 5802. 5803. 5898. Summary of remaining write-ins for Line 58 from overflow page XXX XXX XXX XXX XXX XXX XXX XXX XXX X								0
DETAILS OF WRITE-INS 5801. 5802. 5803. 5898. Summary of remaining write-ins for Line 58 from overflow page XXX XXX XXX XXX 0 0 0 0 0 0 0 0 0 0 0	58.	Aggregate Alien and OtherOT	XXX	XXX				0
5801.       5802.         5803.       5898. Summary of remaining write-ins for Line 58 from overflow page.       XXX         5899. Totals (Lines 5801 thru 5803 plus       XXX	59.	Subtotal	XXX	XXX	21,013,713	20,946,643	0	0
5802.       5803.       5803.       5803.       5803.       5803.       5803.       5803.       5803.       5803.       5803.       5803.       5804.       5804.       5804.       5805.       5805.       5805.       5805.       5807.       5809. <td< td=""><td></td><td>DETAILS OF WRITE-INS</td><td></td><td></td><td></td><td></td><td> </td><td></td></td<>		DETAILS OF WRITE-INS						
5802.       5803.       5803.       5803.       5803.       5803.       5803.       5803.       5803.       5803.       5803.       5803.       5804.       5804.       5804.       5805.       5805.       5805.       5805.       5807.       5809. <td< td=""><td>5801.</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>	5801.							
5803								
5898. Summary of remaining write-ins for Line 58 from overflow page XXX XXX XXX XXX XXX XXX XXX XXX XXX X								
Line 58 from overflow page			+					
5899. Totals (Lines 5801 thru 5803 plus	5898.		vvv		0	0	ا م	۸
	E000					0		
, , , , , , , , , , , , , , , , , , ,	5699.		XXX	xxx	0	0	0	0
			,			<u>.                                      </u>		3

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## **HEALTH ANNUAL STATEMENT**

FOR THE YEAR ENDED DECEMBER 31, 2017 OF THE CONDITION AND AFFAIRS OF THE

## Humana Health Plan, Inc.

Organized under the Laws of Country of Domicile Licensed as business type:  Is HMO Federally Qualified? Yes [ X ] No [ ] Incorporated/Organized	8/23/1982  D West Main Street and Num  40202  Try and Zip Co  S 40202  Try and Zip Co	United States  Health Maintenar  Street  nber)  500 West N (Street and ode)  D. Box)  500 West (Street and	Commenced Business	09/23/1983  Louisville , KY, US 40202 r Town, State, Country and Zip Code)  502-580-1000 Area Code) (Telephone Number)  Louisville , KY, US 40201-7436 r Town, State, Country and Zip Code)
Is HMO Federally Qualified? Yes [ X ] No [ ] Incorporated/Organized	West Main Servet and Num  6 40202  ry and Zip Co  3 30x 740036  umber or P.C  6 40202  ry and Zip Co	Street  Street  (Street and ode)  D. Box)  Street and (Street and ode)	Commenced Business	Louisville , KY, US 40202 r Town, State, Country and Zip Code)  502-580-1000 Area Code) (Telephone Number)  Louisville , KY, US 40201-7436 r Town, State, Country and Zip Code)
Is HMO Federally Qualified? Yes [ X ] No [ ] Incorporated/Organized	West Main Servet and Num  6 40202  ry and Zip Co  3 30x 740036  umber or P.C  6 40202  ry and Zip Co	Street	Commenced Business	Louisville , KY, US 40202 r Town, State, Country and Zip Code)  502-580-1000 Area Code) (Telephone Number)  Louisville , KY, US 40201-7436 r Town, State, Country and Zip Code)
Statutory Home Office  Statutory Home Office  Louisville , KY, US  (City or Town, State, Count)  Mail Address  P.O. 5  (Street and No  Primary Location of Books and Records  Louisville , KY, US  (City or Town, State, Count)  Internet Website Address  Statutory Statement Contact  DOIINQUIRIES@hun  (E-mail Addres)  President & CEO  VP & Corporate Secretary  Douglas Allen Edwards, Vice President  Heidi Suzanne Margulis, Sr. Vice President  Steven Edward McCulley, SVP, Medicare Op  William Mark Preston, VP-Investment Manag  Donald Hank Robinson, Vice President  Ralph Martin Wilson, Vice President  Bruce Dale Broussard  State of Kentucky  County of Jefferson  The officers of this reporting entity being duly swe all of the herein described assets were the absolution and affairs of the said reporting entity a in accordance with the NAIC Annual Statement	West Main Servet and Num  6 40202  ry and Zip Co  3 30x 740036  umber or P.C  6 40202  ry and Zip Co	500 West M (Street and ode)  D. Box)  500 West (Street and	(City or Main Street d Number) (City or Main Street d Number)	Louisville , KY, US 40202 r Town, State, Country and Zip Code)  502-580-1000 Area Code) (Telephone Number)  Louisville , KY, US 40201-7436 r Town, State, Country and Zip Code)
Main Administrative Office    Louisville , KY, US	West Main Servet and Num  6 40202  ry and Zip Co  3 30x 740036  umber or P.C  6 40202  ry and Zip Co	500 West M (Street and ode)  D. Box)  500 West (Street and	(City or Main Street d Number) (City or Main Street d Number)	Louisville , KY, US 40202 r Town, State, Country and Zip Code)  502-580-1000 Area Code) (Telephone Number)  Louisville , KY, US 40201-7436 r Town, State, Country and Zip Code)
Statutory Home Office    Couisville   KY, US	West Main Servet and Num  6 40202  ry and Zip Co  3 30x 740036  umber or P.C  6 40202  ry and Zip Co	500 West M (Street and ode)  D. Box)  500 West (Street and	Main Street d Number) , (A , (City or Main Street d Number)	Town, State, Country and Zip Code)  502-580-1000 Area Code) (Telephone Number) Louisville , KY, US 40201-7436 Town, State, Country and Zip Code)
County of Town, State, County	5 40202 ry and Zip Co Box 740036 umber or P.C S 40202 ry and Zip Co	500 West M (Street and ode)  D. Box)  500 West (Street and	Main Street d Number) , (A , (City or Main Street d Number)	502-580-1000 Area Code) (Telephone Number) Louisville , KY, US 40201-7436 r Town, State, Country and Zip Code)
Louisville , KY, US (City or Town, State, Count)  Mail Address P.O. E (Street and No Primary Location of Books and Records  Louisville , KY, US (City or Town, State, Count) Internet Website Address Statutory Statement Contact  DOIINQUIRIES@hum (E-mail Address  President & CEO WP & Corporate Secretary Josep  Alan James Bailey, VP & Treasurer Renee Jacqueline Buckingham, VP & Div. L. Northern Division  Douglas Allen Edwards, Vice President Heidi Suzanne Margulis, Sr. Vice President Steven Edward McCulley, SVP, Medicare Op William Mark Preston, VP-Investment Manacy Donald Hank Robinson, Vice President  Ralph Martin Wilson, Vice President  Bruce Dale Broussard  State of County of Kentucky County of Jefferson  The officers of this reporting entity being duly swe all of the herein described assets were the absultation and affairs of the said reporting entity as in accordance with the NAIC Annual Statement in accordance with the NAIC Annual Statement	ry and Zip Co Box 740036 umber or P.C S 40202 ry and Zip Co	(Street and ode)  D. Box)  500 West (Street and	d Number) , (A , (City or Main Street d Number)	Area Code) (Telephone Number)  Louisville , KY, US 40201-7436  r Town, State, Country and Zip Code)
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Alan James Bailey, VP & Treasurer Renee Jacqueline Buckingham, VP & Div. L. Northern Division  Douglas Allen Edwards, Vice President Heidi Suzanne Margulis, Sr. Vice President Steven Edward McCulley, SVP, Medicare Op William Mark Preston, VP-Investment Manay Donald Hank Robinson, Vice President Ralph Martin Wilson, Vice President  Bruce Dale Broussard  State of Kentucky County of Jefferson  The officers of this reporting entity being duly swall of the herein described assets were the absistatement, together with related exhibits, schedu condition and affairs of the said reporting entity ain accordance with the NAIC Annual Statement	ruce Dale Br		-	Brian Andrew Kane  Marie Vanessa Olson #
Renee Jacqueline Buckingham, VP & Div. L. Northern Division  Douglas Allen Edwards, Vice President Heidi Suzanne Margulis, Sr. Vice President Steven Edward McCulley, SVP, Medicare Op William Mark Preston, VP-Investment Manay Donald Hank Robinson, Vice President Ralph Martin Wilson, Vice President  Bruce Dale Broussard  State of Kentucky County of Jefferson  The officers of this reporting entity being duly swall of the herein described assets were the absence of the said reporting entity as in accordance with the NAIC Annual Statement	on Christophe	er Ventura #	_ VP & Chief Actuary _	Mario Variossa Cistriii
Renee Jacqueline Buckingham, VP & Div. L. Northern Division  Douglas Allen Edwards, Vice President Heidi Suzanne Margulis, Sr. Vice President Steven Edward McCulley, SVP, Medicare Op William Mark Preston, VP-Investment Manay Donald Hank Robinson, Vice President Ralph Martin Wilson, Vice President  Bruce Dale Broussard  State of Kentucky County of Jefferson  The officers of this reporting entity being duly swall of the herein described assets were the absence of the said reporting entity as in accordance with the NAIC Annual Statement		John Edward Barger, III, V	HER /P of Dual Eligible & Medicaid	Ell I de Diversità de la Constanta de la Const
Northern Division  Douglas Allen Edwards, Vice President Heidi Suzanne Margulis, Sr. Vice President Steven Edward McCulley, SVP, Medicare Op William Mark Preston, VP-Investment Manay Donald Hank Robinson, Vice President  Ralph Martin Wilson, Vice President  Bruce Dale Broussard  State of Kentucky County of Jefferson  The officers of this reporting entity being duly swall of the herein described assets were the absolution and affairs of the said reporting entity ain accordance with the NAIC Annual Statement	eader -		ograms	Elizabeth Diane Bierbower, Pres, Group Segment Charles Wilbur Dow Jr., Reg. Pres-Sr Products/Great
Steven Edward McCulley, SVP, Medicare Op  William Mark Preston, VP-Investment Manage  Donald Hank Robinson, Vice President  Ralph Martin Wilson, Vice President  Bruce Dale Broussard  State of Kentucky County of Jefferson  The officers of this reporting entity being duly sweatly of the herein described assets were the absorbatement, together with related exhibits, scheduler of the said reporting entity as in accordance with the NAIC Annual Statement		John Gregory Catron, VP Jeffrey Carl Fernandez,	& Chief Compliance Officer , Seg. VP, Retail West and	Lakes Reg./Central North Region  Brian Phillip LeClaire, Ph.D., Sr. VP & Chief Information
Steven Edward McCulley, SVP, Medicare Op  William Mark Preston, VP-Investment Manage  Donald Hank Robinson, Vice President  Ralph Martin Wilson, Vice President  Bruce Dale Broussard  State of Kentucky County of Jefferson  The officers of this reporting entity being duly swall of the herein described assets were the absolute statement, together with related exhibits, schedu condition and affairs of the said reporting entity ain accordance with the NAIC Annual Statement	<u>ıt</u>		etPOINT	Officer  Mark Matthew Matzke, Seg. VP & Pres., Small Business
William Mark Preston, VP-Investment Manage  Donald Hank Robinson, Vice President -  Ralph Martin Wilson, Vice President  Bruce Dale Broussard  State of Kentucky County of Jefferson  The officers of this reporting entity being duly sweatly of the herein described assets were the abstraction of the herein described assets were the abstraction and affairs of the said reporting entity as in accordance with the NAIC Annual Statement	ent	Susan Lynn Mateja Timothy Patrick O'Rourk	a #, Appointed Actuary ke #, VP & Division Leader -	and Large Group  Bruno Roger Piquin, President, CarePlus and Puerto
Bruce Dale Broussard  State of Kentucky County of Jefferson  The officers of this reporting entity being duly swall of the herein described assets were the absolute and affairs of the said reporting entity ain accordance with the NAIC Annual Statement	erations	Centra	al Division	Rico  George Renaudin II, Seg. VP, Retail East and Provider
Ralph Martin Wilson, Vice President  Bruce Dale Broussard  State of Kentucky County of Jefferson  The officers of this reporting entity being duly swall of the herein described assets were the abstatement, together with related exhibits, schedu condition and affairs of the said reporting entity a in accordance with the NAIC Annual Statement	gement	Richard Donald Remn	ners, VP, Group Segment VP & Div. Leader - Western	Experience
State of Kentucky County of Jefferson  The officers of this reporting entity being duly sw all of the herein described assets were the abstatement, together with related exhibits, schedu condition and affairs of the said reporting entity a in accordance with the NAIC Annual Statement	Tax	Di	ivision erle, VP & Chief Accounting	Timothy Alan Wheatley, President, Retail Segment
State of Kentucky County of Jefferson  The officers of this reporting entity being duly swall of the herein described assets were the abstatement, together with related exhibits, schedu condition and affairs of the said reporting entity a in accordance with the NAIC Annual Statement		Cyntina Cinicolana Espera	Officer	
State of Kentucky County of Jefferson  The officers of this reporting entity being duly swall of the herein described assets were the abstatement, together with related exhibits, schedu condition and affairs of the said reporting entity a in accordance with the NAIC Annual Statement			OR TRUSTEES	Timothy Alan Wheatley #
The officers of this reporting entity being duly swall of the herein described assets were the absorbance and affairs of the said reporting entity a in accordance with the NAIC Annual Statement		Brian A	ndrew Kane	Timothy Mail Wildalicy #
The officers of this reporting entity being duly switch all of the herein described assets were the abstract and together with related exhibits, schedu condition and affairs of the said reporting entity a in accordance with the NAIC Annual Statement		ss:		
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	olute property les and expla as of the repo Instructions a orting not re	y of the said reporting end, anations therein contained, orting period stated above, and Accounting Practices elated to accounting practice described officers also it is filling) of the enclosed stated to accounting practice filling of the enclosed stated to accounting practice of the enclosed stated to account the enclosed stated to account the enclosed stated to account the enclosed stated to account the enclosed stated to account the enclosed stated to account the enclosed stated to account the enclosed stated to account the enclosed stated to account the enclosed stated above, and account the enclosed stated above, and account to account the enclosed stated above, and account the enclosed stated above, and account the enclosed stated above, and account the enclosed stated above, and account the enclosed stated above, and account the enclosed stated above, and account the enclosed stated above, and account the enclosed stated above, and account the enclosed stated above, and account the enclosed stated to account the enclosed stated above, and account the enclosed stated above, and account the enclosed stated above, and account the enclosed stated account the enclosed stated above, and account the enclosed state	annexed or referred to, is a full and of its income and deduction and Procedures manual exceptices and procedures, according includes the related correspondatement. The electronic filing matching the content of the c	I and true statement of all the assets and liabilities and of the ns therefrom for the period ended, and have been complete to the extent that: (1) state law may differ; or, (2) that stating to the best of their information, knowledge and belieding electronic filing with the NAIC, when required, that is a lay be requested by various regulators in lieu of or in additionally the state of their particular to the state of their particular to the state of their particular to the state of their particular to the state of their particular to the state of their particular to the state of their particular to the state of their particular to the state of their particular to the state of their particular to the state of the state of their particular to the state of their particular to the state of

Kentucky My Commission Expires Jan. 3, 2019

## **ASSETS**

			Current Year		Prior Year
		1	2	3 Net Admitted Assets	4 Net Admitted
	D 1 (0 1 1 1 D)	Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets
1.	Bonds (Schedule D)	1,298,419,563	0	1,298,419,563	1,046,576,006
۷.	2.1 Preferred stocks	0	0	0	0
	2.2 Common stocks			19,410,905	
3.	Mortgage loans on real estate (Schedule B):				20,200,200
	3.1 First liens	27,600,000	0	27,600,000	27,600,000
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less \$		0	0	0
	4.3 Properties held for sale (less \$0 encumbrances)				0
5.	Cash (\$				
6.	Contract loans, (including \$0 premium notes)		0		0
7.	Derivatives (Schedule DB)			0	0
8.	Other invested assets (Schedule BA)			0	0
9.	Receivables for securities	250,000	0	250,000	250,000
10.	Securities lending reinvested collateral assets (Schedule DL)			0	
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,641,357,126	0	1,641,357,126	1,238,440,376
13.	Title plants less \$0 charged off (for Title insurers	0	0	0	0
1.4	only)			9,590,183	
14. 15.	Premiums and considerations:	9,090,100	0	9,590,105	
15.	15.1 Uncollected premiums and agents' balances in the course of collection.  15.2 Deferred premiums and agents' balances and installments booked but	70,350,638	4,309,161	66,041,477	84,777,533
	deferred and not yet due (including \$0				
		0	0	0	0
	15.3 Accrued retrospective premiums (\$0 ) and				
	contracts subject to redetermination (\$82,460,659 )	82,460,659	0	82,460,659	135,600,059
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
47	16.3 Other amounts receivable under reinsurance contracts				
	Amounts receivable relating to uninsured plans  Current federal and foreign income tax recoverable and interest thereon			29,403,880	
	Net deferred tax asset			27,268,352	
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software			0	
21.	Furniture and equipment, including health care delivery assets				
	(\$	2,281,391	2,281,391	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates			66,558,317	
24.	Health care (\$88,444,948 ) and other amounts receivable				
25. 26.	Aggregate write-ins for other than invested assets				
27.	Protected Cell Accounts (Lines 12 to 25)  From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	2,083,642,274	54,505,031		1,678,617,912
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page			0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Provider Contracts				0
2502.	Goodwill		6,173,935		0
	Prepaid Commissions	, ,	5,498,968		
2598.	Summary of remaining write-ins for Line 25 from overflow page			193,624	
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	33,647,514	33,453,890	193,624	4,654,535

## **LIABILITIES, CAPITAL AND SURPLUS**

			Current Year		Prior Year
		1	2	3	4
			_		
		Covered	Uncovered	Total	Total
1.	Claims unpaid (less \$70,018,579 reinsurance ceded)	594,753,309	43,292,574	638,045,883	588,645,379
2.	Accrued medical incentive pool and bonus amounts	54,804,204	0	54,804,204	3,773,719
3.	Unpaid claims adjustment expenses		0	4,076,672	3.969.605
4.	Aggregate health policy reserves, including the liability of	, , , , ,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
٦.					
	\$6,387,997 for medical loss ratio rebate per the Public				
	Health Service Act		0		
5.	Aggregate life policy reserves	0	0	0	0
6.	Property/casualty unearned premium reserves	0	0	0	0
7.	Aggregate health claim reserves	1,570,000	0	1,570,000	314,000
8.	Premiums received in advance				
9.	General expenses due or accrued.		0		
		20, 142,409		20, 142,403	27,000,302
10.1	9 , ,				10 000 700
	(including \$0 on realized capital gains (losses))				
10.2	Net deferred tax liability			0	
11.	Ceded reinsurance premiums payable	0	0	0	616,567
12.	Amounts withheld or retained for the account of others	0	0	0	1,743
13.	Remittances and items not allocated		0		
14.	Borrowed money (including \$0 current) and			, ,	, ,
14.					
	interest thereon \$0 (including				
	\$0 current)				0
15.	Amounts due to parent, subsidiaries and affiliates	0	0	0	0
16.	Derivatives	0	0	0	0
17.	Payable for securities.	0	0	0	0
18.	Payable for securities lending				0
19.	Funds held under reinsurance treaties (with \$0				
19.	,				
	authorized reinsurers, \$114,460,590 unauthorized				
	reinsurers and \$0 certified reinsurers)	114,460,590	0	114,460,590	68,928,968
20.	Reinsurance in unauthorized and certified (\$0 )				
	companies	0	0	0	901,020
21.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0	0	0
22.	Liability for amounts held under uninsured plans				
23.	Aggregate write-ins for other liabilities (including \$				
23.	, , , , , , , , , , , , , , , , , , ,	0.070.740		0.070.740	0.404
	current)				
24.	Total liabilities (Lines 1 to 23)	986,959,274	43,292,574	1,030,251,848	811,886,637
25.	Aggregate write-ins for special surplus funds	XXX	XXX	94 , 550 , 595	0
26.	Common capital stock	XXX	XXX	2,248,000	2,248,000
27.	Preferred capital stock				
28.	Gross paid in and contributed surplus				
	Surplus notes				
29.					
30.	Aggregate write-ins for other than special surplus funds				
31.	Unassigned funds (surplus)	XXX	XXX	(222, 175, 054)	(258,877,559)
32.	Less treasury stock, at cost:				
	32.10 shares common (value included in Line 26				
	\$	XXX	XXX	0	0
	32.20 shares preferred (value included in Line 27	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			***************************************
	·				
	\$0 )				0
33.	Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	998,885,395	866,731,275
34.	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	2,029,137,243	1,678,617,912
	DETAILS OF WRITE-INS				
2301	OPM Contract Reserves	2 136 710	0	2 136 710	Q 181
				1,540,030	
2302.				, ,	
2303.					
2398.	Summary of remaining write-ins for Line 23 from overflow page	0		0	0
2399.	Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)	3,676,740	0	3,676,740	9,181
2501.	Special Surplus - Projected HCRL Assessment for the Upcoming Year	XXX	xxx	94,550,595	0
2502.					-
2598.	, , ,				
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	XXX	XXX	94,550,595	0
3001.	State Required Contingent Funds	XXX	XXX	0	(901,020)
3002.		XXX	XXX		
	Summary of remaining write-ins for Line 30 from overflow page				
	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	U	0
3098.		XXX	XXX	0	(901,020)

## **STATEMENT OF REVENUE AND EXPENSES**

		Current 1 Uncovered	Year 2 Total	Prior Year 3
		•		Total
				Total
2	Member Months.	XXX	11,206,720	11,376,388
2				
	Net premium income ( including \$0 non-health premium income)	XXX	7,261,094,902	7 , 285 , 474 , 754
3.	Change in unearned premium reserves and reserve for rate credits	XXX	(1,467,656)	(6,536,087)
4.	Fee-for-service (net of \$0 medical expenses)	XXX	0	0
5.	Risk revenue	XXX	0	0
6.	Aggregate write-ins for other health care related revenues	XXX	0	0
	Aggregate write-ins for other non-health revenues			
	Total revenues (Lines 2 to 7)			
	Hospital and Medical:			
	Hospital/medical benefits	380 , 181 , 915	5,820,582,025	5,773,283,920
10.	Other professional services	0	184,271,402	171, 101, 793
11.	Outside referrals	0	0	0
12.	Emergency room and out-of-area	39,507,947	266, 105, 676	239,397,967
	Prescription drugs			
	Aggregate write-ins for other hospital and medical.			
	Incentive pool, withhold adjustments and bonus amounts			
	Subtotal (Lines 9 to 15)	419,689,862	6,997,304,910	6,970,701,797
	Less: Net reinsurance recoveries	0	011 622 406	722 /110 267
			, ,	, ,
	Total hospital and medical (Lines 16 minus 17)			
	Non-health claims (net)			
	Claims adjustment expenses, including \$238,809,212 cost containment expenses			
21.	General administrative expenses	0	625,730,975	696,522,991
22.	Increase in reserves for life and accident and health contracts (including \$0			
	increase in reserves for life only)	0	(282,931)	(39,566,848)
23.	Total underwriting deductions (Lines 18 through 22)	419,689,862	7, 105, 947, 406	7, 192, 667, 165
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	153,679,840	86,271,502
25.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	0	30,225,094	17,407,671
26.	Net realized capital gains (losses) less capital gains tax of \$(501,279)	0	(930,945)	5,344,207
27.	Net investment gains (losses) (Lines 25 plus 26)	0	29,294,149	22,751,878
28.	Net gain or (loss) from agents' or premium balances charged off [(amount recovered			
	\$0 ) (amount charged off \$	0	0	0
29.	Aggregate write-ins for other income or expenses	0	(1,370,191)	(30,766)
	Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus		, , ,	, , ,
	27 plus 28 plus 29)	XXX	181,603,798	108,992,614
31.	Federal and foreign income taxes incurred	XXX	64,444,110	72,032,105
32.	Net income (loss) (Lines 30 minus 31)	XXX	117, 159, 688	36,960,509
	DETAILS OF WRITE-INS			
0601.		XXX		
0602.		XXX		
0603		XXX		
0698.	Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0
0699.	Totals (Lines 0601 thru 0603 plus 0698)(Line 6 above)	XXX	0	0
0701.		XXX		
0702.		XXX		
0703		XXX		
0798.	Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0
0799.	Totals (Lines 0701 thru 0703 plus 0798)(Line 7 above)	XXX	0	0
1401.				
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	0	0	0
2901.	Miscellaneous Income	0	2,987	1,946
2902.	Loss on Disposal	0	(1,373,178)	(32,712)
2903				
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)	0	(1,370,191)	(30,766)

**STATEMENT OF REVENUE AND EXPENSES (Continued)** 

	STATEMENT OF REVENUE AND EXPEN	1	2
		Current Year	Prior Year
	CAPITAL AND SURPLUS ACCOUNT		
33.	Capital and surplus prior reporting year.		601,307,113
34.	Net income or (loss) from Line 32	117,159,688	36,960,509
35.	Change in valuation basis of aggregate policy and claim reserves	0	0
36.	Change in net unrealized capital gains (losses) less capital gains tax of \$	(4,255,983)	(721,851
37.	Change in net unrealized foreign exchange capital gain or (loss)	0	0
38.	Change in net deferred income tax	(37,616,218)	(25,033,498
39.	Change in nonadmitted assets	56,559,621	31,158,022
40	Change in unauthorized and certified reinsurance	901,020	(901,020
41.	Change in treasury stock	0	0
42.	Change in surplus notes	0	0
43.	Cumulative effect of changes in accounting principles	0	0
44.	Capital Changes:		
	44.1 Paid in	0	0
	44.2 Transferred from surplus (Stock Dividend)	0	0
	44.3 Transferred to surplus.	0	0
45.	Surplus adjustments:		
	45.1 Paid in	0	210,000,000
	45.2 Transferred to capital (Stock Dividend)	0	0
	45.3 Transferred from capital		
46.	Dividends to stockholders		0
47.	Aggregate write-ins for gains or (losses) in surplus	(594,008)	13,962,000
48.	Net change in capital and surplus (Lines 34 to 47)		265,424,162
49.	Capital and surplus end of reporting period (Line 33 plus 48)	998,885,395	866,731,275
	DETAILS OF WRITE-INS		
4701.	2016 Risk Corridor Impact on Premium Deficiency Reserve	0	13.962.000
4702.	Prior Period Impact of Claims Dispute		
4703.	The following action of the first of the fir		
4798.	Summary of remaining write-ins for Line 47 from overflow page		0
4799.	Totals (Lines 4701 thru 4703 plus 4798)(Line 47 above)	(594,008)	13,962,000
+1JJ.	ו סומים ן בוויכים דו טו ווויוע דו טט אועס דו טט אַנווים דו מטטעכן	(004,000)	10,302,000

## **CASH FLOW**

	CASITILOW		2
		1	2
		Current Year	Prior Year
	Cash from Operations	7 070 400 700	7 040 704 707
1.	Premiums collected net of reinsurance		7,216,724,737
2.	Net investment income		31,213,172
3.	Miscellaneous income		7 047 007 000
4.	Total (Lines 1 through 3)		7,247,937,909
5.	Benefit and loss related payments		6,140,929,221
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		0
7.	Commissions, expenses paid and aggregate write-ins for deductions		949,645,786
8.	Dividends paid to policyholders		0
9.	Federal and foreign income taxes paid (recovered) net of \$		64,387,463
10.	Total (Lines 5 through 9)		7,154,962,470
11.	Net cash from operations (Line 4 minus Line 10)	409,058,576	92,975,439
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	375,694,441	630,117,706
	12.2 Stocks	0	0
	12.3 Mortgage loans	0	0
	12.4 Real estate	0	0
	12.5 Other invested assets	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	7,205
	12.7 Miscellaneous proceeds	176,523	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	375,870,964	630,124,911
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	639,790,034	776,609,911
	13.2 Stocks	0	0
	13.3 Mortgage loans	0	0
	13.4 Real estate	0	0
	13.5 Other invested assets	0	0
	13.6 Miscellaneous applications	0	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	639,790,034	776,609,911
14.	Net increase (decrease) in contract loans and premium notes	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(263,919,070)	(146,485,000)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	210,000,000
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0
	16.5 Dividends to stockholders	0	0
	16.6 Other cash provided (applied)	11,773,019	(21,351,417)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	11,773,019	188,648,583
	DECONCILIATION OF CACH CACH EQUIVALENTS AND SUGDIT TERM INVESTMENTS		
18.	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS  Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	156,912,525	135,139,022
		100,312,323	100, 100,022
19.	Cash, cash equivalents and short-term investments:	138,764,133	3,625,111
	19.1 Beginning of year	295,676,658	138,764,133
l	19.2 End of year (Line 18 plus Line 19.1)	233,070,030	130,704,133

Note: Supplemental disclosures of cash flow information for non-cash transactions:	

## **ANALYSIS OF OPERATIONS BY LINES OF BUSINESS**

Federal Employees Title Title			/ \1	TAL TOIC C		1110110 D		JI BOOMINE				
Net premium income			1	2	3	4	5		7 Title	8 Title	9	10
1. Net premium income			Tatal					Health	XVIII	XIX	Other Heelth	Other
2. Change in unearmed permium reserves and reserve for rate credit of \$	d Neti				Supplement	Offity	Offity				Other Health	Non-Health
Tatle Gradit				/70,206,409		0	D	95,541,206		264,296,528	J	U
medical expenses	rate credit		(1,467,656)	(708,991)	0	0	0	0	0	(758,665)	0	0
A Risk revenue	<ol><li>Fee-for-service (r</li></ol>	(net of \$0										
5   Aggregate write-ins for other health care related revenues   0   0   0   0   0   0   0   0   0	medical expens	ses)	0	0	0	0	0	0	0	0	0	XXX
revenues	4. Risk revenue		0	0	0	0	0	0	0 L	0	0	XXX
Aggregate writer ins for other non-health care related revenues (Lines 1 to 6)		ins for other health care related	0	0	0	0	0	0	0	0	0	xxx
7   Total revenues (Lines 1 to 6)	<ol><li>Aggregate write-i</li></ol>	ins for other non-health care related	0	YYY	YYY	YYY	YYY	YYY	YYY	YYY	YYY	
Hospital/medical benefits		(Lines 1 to 6)	7 250 627 246									۷
9 Other professional services					۸	ν	ν					VVV
10   Outside referrals	•				٠	y	۷	, ,				
11   Emergency room and out-of-area   268, 105, 676   45, 650, 472   0   0   0   0   155, 944, 566   34, 610, 648   0   XXX   12   Prescription drugs   667, 547, 665   122, 500, 488   0   0   0   0   0   15, 110, 245   331, 777, 664   189, 159, 211   0   XXX   13. Aggregate write-ins for other hospital and medical   0   0   0   0   0   0   0   0   0				400,018						(9,910,3/3)		
12   Prescription drugs	10. Outside referrais	····	9	45.050.470	u	u		u				
13. Aggregate write-ins for other hospital and medical							D					
14.   Incentive pool, withhold adjustments and bonus amounts   58,788,202   0   0   0   0   0   58,788,202   0   0   0   0   0   0   0   0   0				122,500,485	0	0	0	15,110,245		198, 159, 211		
15. Subtotal (Lines 8 to 14)	13. Aggregate write-i	ins for other hospital and medical		J	0	0	0	0		0		
16. Net reinsurance recoveries				0	0	0	0	0	, , ,	0		
17.   Total medical and hospital (Lines 15 minus 16)   6,185,671,424   520,403,003   0   5   0   86,815,929   5,225,506,166   252,946,321   0   XXX	,	,			0	5	0	86,815,929				
18. Non-health claims (net)			, ,		0	0	0	0				
19. Claims adjustment expenses including   \$ 238,809,212 cost containment expenses   294,827,938   31,247,611   0   0   0   0   2,324,042   209,328,015   18,789,072   33,140,198   20. General administrative expenses   525,730,975   101,433,005   0   8,957   0   6,663,697   524,323,330   17,694,275   (24,392,319)   21. Increase in reserves for accident and health contracts   (282,931)   (282,931)   0   0   0   0   0   0   0   0   0			6, 185, 671, 424			5	0					XXX
\$ 238, 809, 212 cost containment expenses	<ol><li>Non-health claim</li></ol>	ns (net)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
20. General administrative expenses 625,730,975 101,433,035 0 8,957 0 6,663,697 524,323,330 17,694,275 (24,392,319) 101,433,035 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	<ol> <li>Claims adjustme</li> </ol>	ent expenses including										
21. Increase in reserves for accident and health contracts   (282,931)   (28	\$238,809,	,212 cost containment expenses	294,827,938	31,247,611	0	0	Q	2,324,042	209,328,015	18,788,072	33, 140, 198	0
22. Increase in reserves for life contracts	<ol><li>General administ</li></ol>	strative expenses	625,730,975	101,433,035	0	8,957	0	6,663,697	524,323,330	17,694,275	(24,392,319)	0
23. Total underwriting deductions (Lines 17 to 22)	21. Increase in reser	rves for accident and health contracts	(282,931)	(282,931)	0	0	0	0	0	0	0	XXX
24. Total underwriting gain or (loss) (Line 7 minus Line 23)       153,679,840       16,696,700       0       (8,962)       0       (262,462)       171,893,248       (25,890,805)       (8,747,879)         DETAILS OF WRITE-INS         0501.	22. Increase in reser	rves for life contracts	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
24. Total underwriting gain or (loss) (Line 7 minus Line 23) 153,679,840 16,696,700 0 (8,962) 0 (262,462) 171,893,248 (25,890,805) (8,747,879)  DETAILS OF WRITE-INS  0501.	23. Total underwritin	ng deductions (Lines 17 to 22)	7,105,947,406	752,800,718	0	8,962	0	95,803,668	5,959,157,511	289,428,668	8,747,879	0
DETAILS OF WRITE-INS					0	(8,962)	0	(262,462)				0
0502.	DETAILS OF WE	RITE-INS	, -,	, . ,				, , ,				
0503. — XXX 0598. Summary of remaining write-ins for Line 5 from overflow page 0 0 0 0 0 0 0 XXX		***	0	ļ0 ļ.	0	0	0	0	0		0	
0598. Summary of remaining write-ins for Line 5 from overflow page 0 0 0 0 0 XXX								ļ				
page 0 0 0 XXX												XXX
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above) 0 0 0 0 XXX		naining write-ins for Line 5 from overflow	0	0	0	0	0	0	0	0	0	XXX
	0599. Totals (Lines 050	01 thru 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0	XXX
0601.			0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0602. XXX XXX XXX XXX XXX XXX XXX XXX XXX X	0602.											
0603. XXX XXX XXX XXX XXX XXX XXX XXX XXX X												
0698. Summary of remaining write-ins for Line 6 from overflow page 0 XXX XXX XXX XXX XXX XXX XXX XXX XXX	0698. Summary of rema	naining write-ins for Line 6 from overflow	0									
Dege		01 thru 0603 plus 0608) (Line 6 above)	۷									ر ۱
1301		o i tilla 0003 pius 0030) (Lille 0 above)	0	^^^	^^^	^^^	^^^	^^^		^^^		
				U		ν	U	U		ן ע		
1302												
1303								<b></b>				XXX
1398. Summary of remaining write-ins for Line 13 from overflow page	overflow page		0	0	0	0	0	0	0	0	0	
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) 0 0 0 0 0 0 XXX	1399. Totals (Lines 130	01 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	XXX

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 1 - PREMIUMS

1 2 3  Direct Reinsurance Reinsurance	4 Net Premium Income
	Income
	Income
Direct   Reinsurance   Reinsurance	
Line of Business Business Business Assumed Ceded C	Cols. 1 + 2 - 3)
1. Comprehensive (hospital and medical)	770,206,409
1. Complete is we (itospital and interior)	
	0
2. Medicare Supplement	0
3. Dental only	0
4. Vision only	0
4. VISION ONLY	
0.000	05 544 000
5. Federal Employees Health Benefits Plan	95,541,206
6. Title XVIII - Medicare	6, 131, 050, 759
7. Title XIX - Medicaid 1, 197, 679, 556 0 933, 383, 028	264,296,528
7. Title AIX - Wedicald	204,200,020
	•
8. Other health	0
9. Health subtotal (Lines 1 through 8)	7,261,094,902
10. Life	0
10. Life	
	•
11. Property/casualty	0
12. Totals (Lines 9 to 11) 8,194,516,687 0 933,421,785	7,261,094,902

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2 - CLAIMS INCURRED DURING THE YEAR

			T. I		MS INCURRED DU	TRING THE TEAR	1			,	,
		1	2	3	4	5	6 Federal Employees	7 Title	8 Title	9	10
		Total	Comprehensive (Hospital & Medical)	Medicare Supplement	Dental Only	Vision Only	Health Benefits Plan	XVIII Medicare	XIX Medicaid	Other Health	Other Non-Health
1.	Payments during the year:										
	1.1 Direct	6,903,094,067	640,834,094	0	5	0	79,033,497	5, 125, 545, 991	1,057,680,480	0	(
	1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	(
	1.3 Reinsurance ceded	827,861,162	13,416,511	0	0	0	0	0	814,444,651	0	
	1.4 Net	6,075,232,905	627,417,583	0	5	0	79,033,497	5, 125, 545, 991	243,235,829	0	(
2.	Paid medical incentive pools and bonuses	7,767,717	0	0	0	0	0	7,767,717	0	0	(
	Claim liability December 31, current year from Part 2A:										
	3.1 Direct	708,064,462	66,253,429	0	1	0	9,518,705	529,274,738	103,017,589	0	(
	3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	
	3.3 Reinsurance ceded	70,018,579	0	0	0	0	0	0	70,018,579	0	
	3.4 Net	638,045,883	66,253,429	0	1	0	9,518,705	529,274,738	32,999,010	0	
4.	Claim reserve December 31, current year from Part 2D:	, ,	, ,				, ,	, ,	, ,		
	4.1 Direct	1,570,000	1,570,000	0	0	0	0	0	0	0	L(
	4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	(
	4.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	(
	4.4 Net	1,570,000	1,570,000	0	0	0	0	0	0	0	(
5.	Accrued medical incentive pools and bonuses, current		1,070,000								
٥.	year	54,804,204	0	0	0	0	0	54,804,204	0	0	
6.	Net healthcare receivables (a)	8,881,756	8,835,663	0	0	0	(4,502,358)	6,567,887	(2,019,436)	0	(
	Amounts recoverable from reinsurers December 31,						(1,002,000)		(=,0.0,.00)	•	•
	current year	3,433,800	3,433,800	0	0	0	0	0	0	0	
8.	Claim liability December 31, prior year from Part 2A:		, ,								
	8.1 Direct	665,026,065	76,384,878	0	1	0	6,238,631	481,544,878	100,857,677	0	
	8.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	(
	8.3 Reinsurance ceded	76,380,686	830.963	0	0	0	0	0	75,549,723	0	(
	8.4 Net	588,645,379	75,553,915	0	1	0	6,238,631	481,544,878	25,307,954	0	(
9.	Claim reserve December 31, prior year from Part 2D:						,200,00				•
0.	9.1 Direct	314,000	314,000	0	0	0	0	0	0	0	(
	9.2 Reinsurance assumed	0,1,000	0 1	0	0	0	0	0	0	0	(
	9.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	(
	9.4 Net	314,000	314,000	0	0	0	0	0	0	0	(
10.	Accrued medical incentive pools and bonuses, prior year	3,773,719	014,000	0	٥	n	0	3,773,719		n	
11.	Amounts recoverable from reinsurers December 31,	0,770,713	U	U	<u> </u>	0	0	0,770,710	U	U	(
11.	prior year	13,299,369	13,299,369	0	0	0	0	0	0	0	(
12.	Incurred Benefits:	10,200,000	10,200,000	•	0	1	•	0	0		
14.	12.1 Direct	6,938,506,708	623,122,982	n	5	0	86,815,929	5, 166, 707, 964	1,061,859,828	n	ſ
	12.1 Direct	0,930,300,700	920, 122,302	 n	ر ۱		00,013,323	کر این این این این این این این این این این	۱,001,000,020 م		
		811,633,486	2,719,979		٥		0	U	808,913,507		
	12.3 Reinsurance ceded	6,126,873,222	620,403,003	0	5	0	86,815,929	5,166,707,964	252,946,321	0	,
40	12.4 Net			0	0	0				•	
13.	Incurred medical incentive pools and bonuses	58,798,202	0	0	0	1 0	0	58,798,202	0	0	1

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2A - CLAIMS LIABILITY END OF CURRENT YEAR

			I AITI LA OLAIN	IS LIABILITY LIVE	OI COMMENT ILA	1 1				
	1 Total	2 Comprehensive (Hospital & Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefits Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other Health	10 Other Non-Health
Reported in Process of Adjustment:										
1.1 Direct	172,444,870	19,775,233	0	0	0	2,289,436	136,438,994	13,941,207	0	0
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
1.4 Net	172,444,870	19,775,233	0	0	0	2,289,436	136,438,994	13,941,207	0	0
Incurred but Unreported:										
2.1 Direct	402,161,854	46,214,242	0	1	0	6,076,668	265,923,422	83,947,521	0	0
2.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded	70,018,579	0	0	0	0	0	0	70,018,579	0	0
2.4 Net	332,143,275	46,214,242	0	1	0	6,076,668	265,923,422	13,928,942	0	0
3. Amounts Withheld from Paid Claims and Capitations:										
3.1 Direct	133,457,738	263,954	0	0	0	1,152,601	126,912,322	5, 128, 861	0	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
3.4 Net	133,457,738	263,954	0	0	0	1, 152,601	126,912,322	5, 128,861	0	0
4. TOTALS:										
4.1 Direct	708,064,462	66,253,429	0	1	0	9,518,705	529,274,738	103,017,589	0	0
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	70,018,579	0	0	0	0	0	0	70,018,579	0	0
4.4 Net	638,045,883	66,253,429	0	1	0	9,518,705	529,274,738	32,999,010	0	0

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2B - ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

	Claims Paid D	Ouring the Year	Claim Reserve a December 31	nd Claim Liability of Current Year	5	6
	1	2	3	4		Estimated Claim Reserve and Claim
	On Claims Incurred Prior to January 1	On Claims Incurred	On Claims Unpaid December 31 of	On Claims Incurred	Claims Incurred In Prior Years	Liability December 31 of
Line of Business	of Current Year	During the Year	Prior Year	During the Year	(Columns 1 + 3)	Prior Year
Comprehensive (hospital and medical)	47,546,687	589,736,466	1,679,941	66, 143, 488	49,226,628	75,867,915
Medicare Supplement	0	0	0	0	0	0
3. Dental Only	5	0	1	0	6	1
4. Vision Only	0	0	0	0	0	0
5. Federal Employees Health Benefits Plan	9,522,396	69,511,101	235,973	9,282,732	9,758,369	6,238,631
6. Title XVIII - Medicare	404,266,895	4,721,279,097	5,603,180	523,671,558	409,870,075	481,544,878
7 Title XIX - Medicaid	27,651,347	215,584,482	222,766	32,776,244	27,874,113	25,307,954
8. Other health	0	0	0	0	0	0
9. Health subtotal (Lines 1 to 8)	488,987,330	5,596,111,146	7,741,861	631,874,022	496,729,191	588,959,379
10. Healthcare receivables (a)	0	92,004,946	0	0	0	83, 123, 189
11. Other non-health	0	0	0	0	0	0
12. Medical incentive pools and bonus amounts	5,856,012	1,911,704	0	54,804,204	5,856,012	3,773,719
13. Totals (Lines 9 - 10 + 11 + 12)	494,843,342	5,506,017,904	7,741,861	686,678,226	502,585,203	509,609,909

(a) Excludes \$ ......90,400 loans or advances to providers not yet expensed.

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Section A - Paid Health Claims - Comprehensive (Hospital & Medical)

	Occitor A-1 aid ricatin Gianns - Comprenensive (nospitar & in	,	Cumi	ulative Net Amounts P	'aid	
		1	2	3	4	5
	Year in Which Losses Were Incurred	2013	2014	2015	2016	2017
1.	Prior	55,384	1,913,126	1,913,408	1,912,878	1,912,736
2.	2013	549,609	605,963	606,670	606,715	606,572
3.	2014	XXX	600,200	666,337	666,928	667 , 154
4.	2015	XXX	XXX	634,812	700,779	702,104
5.	2016	XXX	XXX	XXX	685,227	731,508
6.	2017	XXX	XXX	XXX	XXX	589,736

Section B - Incurred Health Claims - Comprehensive (Hospital & Medical)

		Sum of Cumulative N	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool a Outstanding at End of Year					
		1	2	3	4	5		
	Year in Which Losses Were Incurred	2013	2014	2015	2016	2017		
1.	Prior	55,514	1,913,253	1,913,408	1,912,878	1,912,736		
2.	2013	609,208	606,678	606,729	606,715	606,572		
3.	2014	XXX	669,779	668,514	667,005	667 , 154		
4.	2015	XXX	XXX	712,297	701,857	702,212		
5.	2016	XXX	XXX	XXX	759,941	733,080		
6.	2017	XXX	XXX	XXX	XXX	655,879		

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Comprehensive (Hospital & Medical)

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2013		606,572	5,768	1.0	612,340	80.7	0	0	612,340	80.7
2.	2014		667 , 154	6,345	1.0	673,499	82.0	0	0	673,499	82.0
3.	2015		702,104	6,677	1.0	708,781	83.6	108	1	708,890	83.6
4.	2016		731,508	6,957	1.0	738,465	83.3	1,572	13	740,050	83.5
5.	2017	770,206	589,736	5,608	1.0	595,344	77.3	66,143	527	662,014	86.0

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Section A - Paid Health Claims - Dental Only

·		Cur	mulative Net Amounts F	aid	
	1	2	3	4	5
Year in Which Losses Were Incurred	2013	2014	2015	2016	2017
1. Prior	147	1,218	1,217	1,217	1,217
2. 2013	2,964	3,839	3,958	3,958	3,958
3. 2014	XXX	2,727	2,786	2,786	2,786
4. 2015	XXX	XXX	0	0	0
5. 2016	XXX	XXX	XXX	0	0
6. 2017	XXX	XXX	XXX	XXX	0

Section B - Incurred Health Claims - Dental Only

	Sum of Cumulative N	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Outstanding at End of Year					
Year in Which Losses Were Incurred	1 2013	2 2014	3 2015	4 2016	5 2017		
		-			_		
1. Prior	148	1,219	1,217	1,217	1,217		
2. 2013	3,180	3,850	3,958	3,958	3,958		
3. 2014	XXX	2,895	2,786	2,786	2,786		
4. 2015	XXX	XXX	0	0	0		
5. 2016	XXX	XXX	XXX	0	0		
6. 2017	XXX	XXX	XXX	XXX	0		

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Dental Only

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2013	4,808	3,958	38	1.0	3,996	83.1	0	0	3,996	83.1
2.	2014	5,509	2,786	26	0.9	2,812	51.0	0	0	2,812	51.0
3.	2015	0	0	0	0.0	0	0.0	0	0	0	0.0
4.	2016	0	0	0	0.0	0	0.0	0	0	0	0.0
5.	2017	0	0	0	0.0	0	0.0	0	0	0	0.0

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Section A - Paid Health Claims - Vision Only

	, , , , , , , , , , , , , , , , , , ,		Cumu	lative Net Amounts F	Paid	
		1	2	3	4	5
	Year in Which Losses Were Incurred	2013	2014	2015	2016	2017
1.	Prior	0	249	249	249	249
2.	2013	781	781	781	781	781
3.	2014	XXX	1,793	1,946	1,946	1,946
4.	2015	XXX	XXX	0	0	0
5.	2016	XXX	XXX	XXX	0	0
6.	2017	XXX	XXX	XXX	XXX	0

Section B - Incurred Health Claims - Vision Only

	Sum of Cumulative N	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive P Outstanding at End of Year					
	1	2	3	4	5		
Year in Which Losses Were Incurred	2013	2014	2015	2016	2017		
1. Prior	0	249	249	249	249		
2. 2013	781	781	781	781	781		
3. 2014	XXX	1,946	1,946	1,946	1,946		
4. 2015	XXX	XXX	0	0	0		
5. 2016	XXX	XXX	XXX	0	0		
6. 2017	XXX	XXX	XXX	XXX	0		

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Vision Only

	1	2	3	4	5	6	7	8	9	10
Years in which					Claim and Claim Adjustment Expense			Unpaid Claims	Total Claims and Claims Adjustment	
Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1. 2013	1,069	781	7	0.9	788	73.7	0	0	788	73.7
2. 2014	3,039	1,946	19	1.0	1,965	64.7	0	0	1,965	64.7
3. 2015	0	0	0	0.0	0	0.0	0	0	0	0.0
4. 2016	0	0	0	0.0	0	0.0	0	0	0	0.0
5. 2017	0	0	0	0.0	0	0.0	0	0	0	0.0

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Section A - Paid Health Claims - Federal Employees Health Benefits Plan Premium

Section A - Faid Health Claims - Federal Employees Health Bene	Cumulative Net Amounts Paid					
	1	2	3	4	5	
Year in Which Losses Were Incurred	2013	2014	2015	2016	2017	
1. Prior	14,067	310,477	310,477	310,477	310,477	
2. 2013	100,001	109,894	109,894	109,894	109,894	
3. 2014	XXX	113,908	126,201	126,201	126,201	
4. 2015	XXX	XXX	124,575	134,412	134,412	
5. 2016	XXX	XXX	XXX	97,786	107,308	
6. 2017	XXX	XXX	XXX	XXX	69,511	

Section B - Incurred Health Claims - Federal Employees Health Benefits Plan Premium

		Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Poc Outstanding at End of Year					
	Year in Which Losses Were Incurred	1 2013	2 2014	3 2015	4 2016	5 2017	
1.	Prior	15,551	310,477	310,477	310,477	310,477	
2.	2013	109,095	110,796	109,894	109,894	109,894	
3.	2014	XXX	123, 150	126,820	126,208	126,201	
4.	2015	XXX	XXX	136,452	134,507	134,427	
5.	2016	XXX	XXX	XXX	103,923	107,529	
6.	2017	XXX	XXX	XXX	XXX	78,794	

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Federal Employees Health Benefits Plan Premium

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2013	122,734	109,894	1,045	1.0	110,939	90.4	0	0	110,939	90.4
2.	2014	133 , 167	126,201	1,200	1.0	127,401	95.7	0	0	127,401	95.7
3.	2015	138,888	134,412	1,278	1.0	135,690	97.7	15	0	135,705	97.7
4.	2016	123,443	107,308	1,021	1.0	108,329	87.8	221	0	108,550	87.9
5.	2017	95,541	69,511	661	1.0	70,172	73.4	9,283	0	79,455	83.2

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Section A - Paid Health Claims - Title XVIII

	Cumulative Net Amounts Paid					
	1	2	3	4	5	
Year in Which Losses Were Incurred	2013	2014	2015	2016	2017	
1. Prior	156,687	2,066,081	2,065,716	2,065,398	2,065,341	
2. 2013	2,246,240	2,456,969	2,455,059	2,454,410	2,454,264	
3. 2014	XXX	3,066,287	3,339,845	3,338,732	3,338,383	
4. 2015	XXX	XXX	3,695,718	3,996,690	3,994,963	
5. 2016	XXX	XXX	XXX	4,715,535	5, 141,889	
6. 2017	XXX	XXX	XXX	XXX	4,709,239	

#### Section B - Incurred Health Claims - Title XVIII

	Sum of Cumulative N	et Amount Paid and Claim Outs	Liability, Claim Resetanding at End of Yea		e Pool and Bonuses
Year in Which Losses Were Incurred	1 2013	2 2014	3 2015	4 2016	5 2017
1. Prior	159,146	2,066,451	2,065,716	2,065,398	2,065,341
2. 2013	2,492,722	2,460,062	2,455,546	2,454,410	2,454,264
3. 2014	XXX	3,404,513	3,347,022	3,338,905	3,338,383
4. 2015	XXX	XXX	4,060,811	3,999,156	3,995,305
5. 2016	XXX	XXX	XXX	5, 198, 214	5, 147, 150
6. 2017	XXX	XXX	XXX	XXX	5,287,715

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Title XVIII

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2013	2,793,722	2,454,264	23,341	1.0	2,477,605	88.7	0	0	2,477,605	88.7
2.	2014	3,871,120	3,338,383	31,748	1.0	3,370,131	87.1	0	0	3,370,131	87.1
3.	2015	4,487,449	3,994,963	37,992	1.0	4,032,955	89.9	342	2	4,033,299	89.9
4.	2016	5,990,421	5,141,889	48,898	1.0	5,190,787	86.7	5,261	30	5, 196, 078	86.7
5.	2017	6,131,051	4,709,239	44,786	1.0	4,754,025	77.5	578,476	3,384	5,335,885	87.0

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Section A - Paid Health Claims - Title XIX

	Cumulative Net Amounts Paid					
	1	2	3	4	5	
Year in Which Losses Were Incurred	2013	2014	2015	2016	2017	
1. Prior	1,161	1,161	1, 161	1,161	1, 161	
2. 2013	0	0	0	0	2	
3. 2014	XXX	60,563	105,651	105,344	105,283	
4. 2015	XXX	XXX	225,016	248,881	249,937	
5. 2016	XXX	XXX	XXX	252,487	279,141	
6. 2017	XXX	XXX	XXX	XXX	215,585	

#### Section B - Incurred Health Claims - Title XIX

	Sum of Cumulative N	let Amount Paid and Claim Outs	Liability, Claim Resetanding at End of Ye	erve and Medical Incentiver ear	ve Pool and Bonuses
Year in Which Losses Were Incurred	1 2013	2 2014	3 2015	4 2016	5 2017
1. Prior	1,161	1,161	1,161	1,161	1,161
2. 2013	0	0	0	0	2
3. 2014	XXX	84,258	106,779	105,345	105,283
4. 2015	XXX	XXX	249,480	249,530	249,945
5. 2016	xxx	XXX	XXX	277 , 145	279,357
6. 2017	XXX	XXX	XXX	XXX	248,361

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Title XIX

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2013	1,619	2	0	0.0	2	0.1	0	0	2	0.1
2.	2014	117,648	105,283	1,001	1.0	106,284	90.3	0	0	106,284	90.3
3.	2015		249,937	2,377	1.0	252,314	83.8	8	0	252,322	83.8
4.	2016	285, 184	279,141	2,655	1.0	281,796	98.8	215	1	282,012	98.9
5.	2017	264,297	215,585	2,050	1.0	217,635	82.3	32,776	119	250,530	94.8

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

(\$000 Omitted) Section A - Paid Health Claims - Other

	Cumulative Net Amounts Paid					
	1	2	3	4	5	
Year in Which Losses Were Incurred	2013	2014	2015	2016	2017	
1. Prior	1	1	1	1	1	
2. 2013	427	427	427	427	427	
3. 2014	XXX	0	0	0	0	
4. 2015	XXX	XXX	0	0	0	
5. 2016	XXX	XXX	XXX	0	0	
6. 2017	XXX	XXX	XXX	XXX	0	

#### Section B - Incurred Health Claims - Other

	Sum of Cumulative N	et Amount Paid and Clair Out	n Liability, Claim Rese standing at End of Ye	erve and Medical Incenti ear	ve Pool and Bonuses
Year in Which Losses Were Incurred	1 2013	2 2014	3 2015	4 2016	5 2017
1. Prior	1	1	1	1	1
2. 2013	427	427	427	427	427
3. 2014	XXX	0	0	0	0
4. 2015	XXX	XXX	0	0	0
5. 2016	XXX	XXX	XXX	0	0
6. 2017	XXX	XXX	XXX	XXX	0

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Other

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2013	46	427	4	0.9	431	937.0	0	0	431	937.0
2.	2014	102	0	0	0.0	0	0.0	0	0	0	0.0
3.	2015	0	0	0	0.0	0	0.0	0	0	0	0.0
4.	2016	0	0	0	0.0	0	0.0	0	0	0	0.0
5.	2017	0	0	0	0.0	0	0.0	0	0	0	0.0

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Section A - Paid Health Claims - Grand Total

	Cumulative Net Amounts Paid						
	1	2	3	4	5		
Year in Which Losses Were Incurred	2013	2014	2015	2016	2017		
1. Prior	227,447	4,292,313	4,292,229	4,291,381	4,291,182		
2. 2013	2,900,022	3, 177, 873	3, 176, 789	3, 176, 185	3, 175, 898		
3. 2014	XXX	3,845,478	4,242,766	4,241,937	4,241,753		
4. 2015	XXX	XXX	4,680,121	5,080,762	5,081,416		
5. 2016	XXX	XXX	XXX	5,751,035	6,259,846		
6. 2017	XXX	XXX	XXX	XXX	5,584,071		

#### Section B - Incurred Health Claims - Grand Total

	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year					
Year in Which Losses Were Incurred	1 2013	2 2014	3 2015	4 2016	5 2017	
1. Prior	231,521	4,292,811	4,292,229	4,291,381	4,291,182	
2. 2013	3,215,413	3, 182, 594	3, 177, 335	3, 176, 185	3, 175, 898	
3. 2014	XXX	4,286,541	4,253,867	4,242,195	4,241,753	
4. 2015	XXX	XXX	5, 159, 040	5,085,050	5,081,889	
5. 2016	XXX	XXX	XXX	6,339,223	6,267,116	
6. 2017	XXX	XXX	XXX	XXX	6,270,749	

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Grand Total

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2013	3,683,106	3,175,898	30,203	1.0	3,206,101	87.0	0	0	3,206,101	87.0
2.	2014	4,952,063	4,241,753	40,339	1.0	4,282,092	86.5	0	0	4,282,092	86.5
3.	2015	5,775,582	5,081,416	48,324	1.0	5, 129, 740	88.8	473	3	5, 130, 216	88.8
4.	2016	7,285,475	6,259,846	59,531	1.0	6,319,377	86.7	7,269	44	6,326,690	86.8
5.	2017	7,261,095	5,584,071	53,105	1.0	5,637,176	77.6	686,678	4,030	6,327,884	87.1

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2D - AGGREGATE RESERVE FOR ACCIDENT AND HEALTH CONTRACTS ONLY

	PART 2D - A	GGREGATE RESER\	<u>/E FOR ACCIDENT</u>	AND HEALTH CO	NTRACTS ONLY				
	1 Total	2 Comprehensive (Hospital & Medical)	3  Medicare Supplement	4  Dental Only	5 Vision Only	6 Federal Employees Health Benefits Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other
Unearned premium reserves					•	Deficition and	Wicaldard	Wicalcala	Other
·	0	0	0	0	0	0	0	0	0
Additional policy reserves (a)	0	0	0	0	0	0	0	0	0
Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
Reserve for rate credits or experience rating refunds (including									
\$0 ) for investment income	34,908,257	1,013,755	0	0	0	1,803,158	27,920,885	4, 170, 459	0
Aggregate write-ins for other policy reserves	45,747,572	5,560,801	0	0	0	1,432,420	38,754,351	0	0
6. Totals (gross)	80,655,829	6,574,556	0	0	0	3,235,578	66,675,236	4, 170, 459	0
7. Reinsurance ceded	0	0	0	0	0	0	0	0	0
8. Totals (Net)(Page 3, Line 4)		6,574,556	0	0	0	3,235,578	66,675,236	4, 170, 459	0
Present value of amounts not yet due on claims	0	0	0	0	L0	0	0	0	0
10. Reserve for future contingent benefits	1.570.000	1,570,000	0	0	0	0	0	0	0
Aggregate write-ins for other claim reserves	0	, ,	0	0	0	0	0	0	0
12. Totals (gross)	1.570.000	1,570,000	0	0	0	0	0	0	
13. Reinsurance ceded		0	0	0	0	0	0	0	0
14. Totals (Net)(Page 3, Line 7)	1,570,000	1,570,000	0	0	0	0	0	0	0
DETAILS OF WRITE-INS									
0501. Risk Adjustment Premium Payable	45,747,572	5,560,801	0	0	0	1,432,420	38,754,351	0	0
0502.									
0503.									
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0	0	0	0	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	45,747,572	5,560,801	0	0	0	1,432,420	38,754,351	0	0
1101.									
1102.									
1103.									
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0	0	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0	0	0	0	0	0

(a) Includes \$ \_\_\_\_\_\_0 premium deficiency reserve.

### **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 3 - ANALYSIS OF EXPENSES

		Claim Adjustme		4	5	
		Cost Containment Expenses	2 Other Claim Adjustment Expenses	General Administrative Expenses	Investment Expenses	Total
1.	Rent (\$0 for occupancy of					
	own building)	5,197,883	1,250,062	11,726,903	26,644	18,201,492
2.	Salary, wages and other benefits	90,439,848	27,206,328	339,735,340	772,207	458 , 153 , 723
3.	Commissions (less \$64,721,402					
	ceded plus \$0 assumed)	0	0	128,051,408	17,963	128,069,371
4.	Legal fees and expenses	2,738,572	658,615	8,394,236	14,031	11,805,454
5.	Certifications and accreditation fees	4,653	3,428	32,174	68	40,323
6.	Auditing, actuarial and other consulting services	2,890,794	695,219	6,521,886	14,819	10,122,718
7.	Traveling expenses	3,481,047	849,800	8,027,430	18,241	12,376,518
8.	Marketing and advertising	15, 106, 108	3,690,637	34,875,261	79,271	53,751,277
9.	Postage, express and telephone	10,750,099	2,712,155	25,972,877	57,538	39,492,669
10.	Printing and office supplies	995,856	590,805	7,083,681	16,090	8,686,432
11.	Occupancy, depreciation and amortization	1,393,773	336,030	3, 192, 163	(1,020)	4,920,946
12.	Equipment	5,619,680	1,351,521	12,678,783	28,801	19,678,785
13.	Cost or depreciation of EDP equipment and software	13,237,674	3,329,174	31,942,365	0	48,509,213
14.	Outsourced services including EDP, claims, and other services	74 400 727	10 452 655	00 202 152	222 041	104 520 406
45				1,051,929		
15.	Boards, bureaus and association fees					1,631,769
16.	Insurance, except on real estate			1,453,849		2,253,535
17.	Collection and bank service charges			6,144,377		9,536,778
18.	Group service and administration fees					1, 109, 193
19.	Reimbursements by uninsured plans					
20.	Reimbursements from fiscal intermediaries					
21.	Real estate expenses					
22.	Real estate taxes	0	0	0	0	0
23.	Taxes, licenses and fees:					
	23.1 State and local insurance taxes			5 , 566 , 939		5,566,945
	23.2 State premium taxes			363 , 168		
	23.3 Regulatory authority licenses and fees					
	23.4 Payroll taxes	0	0	19,737,102	44,853	19,781,955
	23.5 Other (excluding federal income and real estate taxes)			9, 187, 116		
24.	Investment expenses not included elsewhere		173,000	182,388	(3,941)	1,070,788
25.	Aggregate write-ins for expenses		818,364	(34,799,448)	15,100	(30,563,212
26.	Total expenses incurred (Lines 1 to 25)				1,371,629	(a)921,930,542
27.	Less expenses unpaid December 31, current year	0	4,076,672	20 , 142 , 439	0	24,219,111
28.	Add expenses unpaid December 31, prior year	0	3,969,605	27,655,902	0	31,625,507
29.	Amounts receivable relating to uninsured plans, prior year	0	0	67,930,445	0	67,930,445
30.	Amounts receivable relating to uninsured plans, current year	0	0	29,403,880	0	29,403,880
31.	Total expenses paid (Lines 26 minus 27 plus 28 minus 29 plus 30)	238,809,212	55,911,659	594,717,873	1,371,629	890,810,373
	DETAILS OF WRITE-INS					
2501.						34 , 158 , 190
2502. 2503.	Expense Allowance on Reinsurance Ceded	0	0	(64,721,402)	0	(64,721,402
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0	0
	Totals (Lines 2501 thru 2503 plus 2598)(Line 25					

## **EXHIBIT OF NET INVESTMENT INCOME**

		1	2
		Collected During Year	Earned During Year
1.	U.S. government bonds	(a)2,542,907	2,025,449
1.1	Bonds exempt from U.S. tax		
1.2	Other bonds (unaffiliated)		
1.3	Bonds of affiliates	(a)0	0
2.1	Preferred stocks (unaffiliated)		
2.11	Preferred stocks of affiliates	(b)0	0
2.2	Common stocks (unaffiliated)		0
2.21	Common stocks of affiliates	0	
3.	Mortgage loans		
4.	Real estate		0
5	Contract Loans		0
6	Cash, cash equivalents and short-term investments		3,882,512
7	Derivative instruments	(f)0	0
8.	Other invested assets	0	0
9.	Aggregate write-ins for investment income	102,480	102,480
10.	Total gross investment income	29,488,929	31,596,723
11.	Investment expenses		1 010 100
12.	Investment taxes, licenses and fees, excluding federal income taxes		
13.	Interest expense		
14.	Depreciation on real estate and other invested assets		
15.	Agregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		1,371,629
17.	Net investment income (Line 10 minus Line 16)		30,225,094
	DETAILS OF WRITE-INS		
0901.	Miscellaneous Investment Income	102,480	102,480
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	102,480	
1501.		· · · · · · · · · · · · · · · · · · ·	,
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0
•			
(a) Inclu	des \$136,843 accrual of discount less \$12,363,483 amortization of premium and less \$1,676,4	70 paid for accrued int	erest on purchases.
(b) Inclu	des \$0 accrual of discount less \$0 amortization of premium and less \$	0 paid for accrued div	vidends on purchases.
(c) Inclu	des \$0 accrual of discount less \$	0 paid for accrued int	erest on purchases.

(δ)οιαασσ φ		ασοιααι σταιοσσατικίσου φ	amorazation of promism and loop of minimum	paid for accided airracided on parchases
(c) Includes \$	0	accrual of discount less \$0	amortization of premium and less \$0	paid for accrued interest on purchases.
(d) Includes \$	0	for company's occupancy of its own buildings	s; and excludes \$0 interest on encur	nbrances.
(e) Includes \$	2,956,504	accrual of discount less \$181,709	amortization of premium and less \$842,621	paid for accrued interest on purchases.
(f) Includes \$	0	accrual of discount less \$0	amortization of premium.	
	and Separate Acco		0 investment taxes, licenses and fees, excluding fede	ral income taxes, attributable to
(h) Includes \$	0	interest on surplus notes and \$	0 interest on capital notes.	
(i) Includes \$	0	depreciation on real estate and \$	0 depreciation on other invested assets.	

**EXHIBIT OF CAPITAL GAINS (LOSSES)** 

		1	2	2	Δ	5
		ı	2	3	4	5
				Total Realized Capital	Change in	Change in Unrealized
		Realized Gain (Loss)	Other Realized	Gain (Loss)	Unrealized Capital	Foreign Exchange
		On Sales or Maturity	Adjustments	(Columns 1 + 2)	Gain (Loss)	Capital Gain (Loss)
1.	U.S. Government bonds	(1,715,009)	0	(1,715,009)	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	106,264	0	106,264	(416,649)	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	0	0	0	0	0
2.21	Common stocks of affiliates	0	0	0	(3,839,334)	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	0	0	0	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	0	0	0	0	0
9.	Aggregate write-ins for capital gains (losses)	176,521	0	176,521	0	0
10.	Total capital gains (losses)	(1,432,224)	0	(1,432,224)	(4,255,983)	0
	DETAILS OF WRITE-INS					
0901.	Other realized gain	176,521	0	176,521	0	0
0902.		, , , , , , , , , , , , , , , , , , ,		, , , , , , , , , , , , , , , , , , ,		
0903.						
0998.	Summary of remaining write-ins for Line 9 from					
	overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9,					
	above)	176,521	0	176,521	0	0

## **EXHIBIT OF NON-ADMITTED ASSETS**

	EXHIBIT OF NON-ADMITTE	DASSEIS		
		Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	_	0	0
	Stocks (Schedule D):	-		
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks		0	
3.	Mortgage loans on real estate (Schedule B):			
٥.	3.1 First liens	0	0	0
	3.2 Other than first liens.		0	
4			0	0
4.	Real estate (Schedule A): 4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income.			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			0
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)			
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:	0	0	0
15.	15.1 Uncollected premiums and agents' balances in the course of collection	4 300 161	1/ 012 636	10 603 475
			0	
	<ul><li>15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due</li><li>15.3 Accrued retrospective premiums and contracts subject to redetermination</li></ul>			
10		0	0	0
16.	Reinsurance:	1 507 710	0 600 004	1 041 574
	16.1 Amounts recoverable from reinsurers			
	16.3 Other amounts receivable under reinsurance contracts			
	Amounts receivable relating to uninsured plans			
	Current federal and foreign income tax recoverable and interest thereon			
	Net deferred tax asset			_
19.	Guaranty funds receivable or on deposit		0	0
20.	Electronic data processing equipment and software		0	0
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0
23.	Receivable from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets		53,599,072	20 , 145 , 182
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)			
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	54,505,031	111,064,652	56,559,621
1101.	DETAILS OF WRITE-INS			
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Provider Contracts	19,838,521	21,448,412	1,609,891
2502.	Goodwill	6,173,935	24,695,739	18,521,804
2503.	Prepaid Commissions	5,498,968	6, 156, 160	657 , 192
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,942,466	1,298,761	(643,705)
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	33,453,890	53,599,072	20,145,182

## **EXHIBIT 1 - ENROLLMENT BY PRODUCT TYPE FOR HEALTH BUSINESS ONLY**

		Т	otal Members at End of			6
Source of Enrollment	1 Prior Year	2 First Quarter	3 Second Quarter	4 Third Quarter	5 Current Year	Current Year Member Months
Health Maintenance Organizations	768.396	742.063	746.583	742,973	754,524	8,944,025
	700,000	742,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	742,070	04,024	0,044,020
Provider Service Organizations	0	0	0	0	0	0
3. Preferred Provider Organizations	104,991	94,056	94,425	94,987	95,658	1,138,862
4. Point of Service	94,776	93,502	91,867	93,407	97,711	1,123,833
5. Indemnity Only	0	0	0	0	0	0
Aggregate write-ins for other lines of business	0	0	0	0	0	0
7. Total	968, 163	929,621	932,875	931,367	947,893	11,206,720
DETAILS OF WRITE-INS						
0601.						
0602.						
0603.						
0698. Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0
0699. Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0

## **EXHIBIT 2 - ACCIDENT AND HEALTH PREMIUMS DUE AND UNPAID**

1	2	3	4	5	6	7
Name of Debtor	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Admitted
0199999 Total individuals.	7,649,159	1,917,205	1,013,573	3, 154, 229	3,154,229	10,579,937
Group Subscribers:	, ,	, ,		, ,	, ,	, ,
A.M. BUS COMPANY	16,123	0	0	0	0	16,123
AEGIS IDENTITY SOFTWARE	0	0	0	12,570	12,570	0
ASCENTIAL CARE PARTNERS L	15,048	0	0	0	0	15,048
BALLARD NURSING CENTER	34,801	0	0	0	0	34,801
BLUEGRASS HOSPITALITY GROUP	65,942	465	0	0	0	66,407
BRILLIANT ELECTRIC HEATIN	0	0	0	17,607	17,607	0
BRISTLECONE CONSTRUCTION		0	0	0	0	32,384
CHILDREN INC.		0	0	0	0	60,341
CUMBERLAND FOOT & ANKLE C	26,301	1,767	0	0	0	28,068
DIN LAW LLC	0	0	0	26,738	26,738	0
DOWN TA EARTH INC.	13,959	0	0	0	0	13,959
DRC INDUSTRIES INC.	20,225	0	0	0	0	20,225
EDOMINATE INC	10,387	0	0	0	0	10,387
FALLS CITY HOSPITALITY	13,353	1,002	0	0	0	14,355
FLEMING PHARMACIST GROUP		0	0	0	0	39,316
FREEDOM SMOKE USA INC	24,275	0	0	0	0	24,275
HILL TRANSPORTATION		0	0	0	0	27,475
KENTUCKY LOTTERY CORPORATION	124,378	0	0	0	0	124,378
LAFFERTY ENTERPRISES INC		0	0	26,901	26,901	0
LAUREL CREEK	0	0	0	32,738	32,738	0
MARQUARDT PRINTING COMPAN	13,229	0	0	0	0	13,229
METRO TITLE AGENCY OF AZ		0	0	13,248	13,248	0
MIDDLESBORO COCA COLA BOTTLING I	45,789	0	0	0	0	45,789
MULTI-SYSTEMS INC.	37,473	0	0	0	0	37,473
PREMIER THERAPY & HEALTH CENTERS	15,877	0	0	0	0	15,877
PRO TRAILER REPAIR INC	12 , 125	0	0	0	0	12,125
Q1 PRODUCTIONS	14,192	0	0	0	0	14 , 192
QUANTRELL CADILLAC INC.	49,154	0	0	0	0	49 , 154
RESTAURANT SERVICE SOLUTI	12,229	0	0	0	0	12,229
SAINT ANDREW LIFE	18,649	0	0	0	0	18,649
SCHARDEIN MECHANICAL	28,422	0	0	0	0	28,422
SHETLER SECURITY SERVICES	12,383	0	0	0	0	12,383
THE PAVILION AT KENTON		0	0	0	0	20,578
TM INTERNATIONAL	28,609	1,711	0	0	0	30,320
TRANSITIONS INC.	15,770	0	0	0	0	15,770
TTE CASTING TECHNOLOGIES		0	0	0	0	29 , 175
TURING SCHOOL OF SOFTWARE	13,646	0	0	0	0	13,646
0299997. Group subscriber subtotal	891,608	4,945	0	129,802	129,802	896,553
0299998. Premiums due and unpaid not individually listed	8,664,796	298,311	120,093	1,025,130	1,025,130	9,083,200
0299999. Total group	9,556,404	303,256	120,093	1,154,932	1,154,932	9,979,753
0399999. Premiums due and unpaid from Medicare entities	8,652,328	0	0	0	0	8,652,328
0499999. Premiums due and unpaid from Medicaid entities	36,829,459	0	0	0	0	36,829,459
0599999 Accident and health premiums due and unpaid (Page 2, Line 15)	62,687,350	2,220,461	1,133,666	4,309,161	4,309,161	66,041,477

## **EXHIBIT 3 - HEALTH CARE RECEIVABLES**

1	2	3	4	5	6	7
Name of Debtor	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Admitted
0199998. Aggregate Pharmaceutical Rebate Receivables Not Individually Listed	88,428,612	0	0	96,382	96,382	88,428,612
0199999. Total Pharmaceutical Rebate Receivables	88,428,612	0	0	96,382	96,382	88,428,612
0299998. Aggregate Claim Overpayment Receivables Not Individually Listed	16,336	0	0	0	0	16,336
0299999. Total Claim Overpayment Receivables	16,336	0	0	0	0	16,336
0399998. Aggregate Loans and Advances to Providers Not Individually Listed	0	0	0	90,400	90,400	0
0399999. Total Loans and Advances to Providers	0	0	0	90,400	90,400	0
0499998. Aggregate Capitation Arrangement Receivables Not Individually Listed	0	0	0	0	0	0
0499999. Total Capitation Arrangement Receivables	0	0	0	0	0	0
0599998. Aggregate Risk Sharing Receivables Not Individually Listed	0	0	0	3,463,616	3,463,616	0
0599999. Total Risk Sharing Receivables	0	0	0	3,463,616	3,463,616	0
0699998. Aggregate Other Receivables Not Individually Listed	0	0	0	0	0	0
0699999. Total Other Receivables	0	0	0	0	0	0
0799999 Gross health care receivables	88,444,948		0	3,650,398	3,650,398	88,444,948

## **EXHIBIT 3A - ANALYSIS OF HEALTH CARE RECEIVABLES COLLECTED AND ACCRUED**

	Health Care Receivables Collected During the Year			eivables Accrued 31 of Current Year	5	6
Type of Health Care Receivable	1 On Amounts Accrued	2	3 On Amounts Accrued	4	Health Care Receivables in Prior Years (Columns 1 + 3)	Estimated Health Care Receivables Accrued as of December 31 of Prior Year
Type of Health Gare Necelvable	Culterit Teal	During the Teal	FIIOI Teal	During the real	(Columns 1 + 3)	or Filor real
Pharmaceutical rebate receivables	69, 152, 636	326,423,061	0	88,524,994	69,152,636	69, 152,636
Claim overpayment receivables	19,053	0	0	16,336	19,053	19,053
Loans and advances to providers	0	0	0	90,400	0	0
Capitation arrangement receivables	0	0	0	0	0	0
Risk sharing receivables	13,951,500	0	0	3,463,616	13,951,500	13,951,500
Other health care receivables	0	0	0	0	0	0
7. Totals (Lines 1 through 6)	83, 123, 189	326,423,061	0	92,095,346	83, 123, 189	83, 123, 189

Note that the accrued amounts in Columns 3, 4, and 6 are the total health care receivables, not just the admitted portion.

# EXHIBIT 4 - CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims						
1	2	3	4	5	6	7
Account	1 - 30 Days	31 - 60 Days	61 - 90 Days	91 - 120 Days	Over 120 Days	Total
Claims Unpaid (Reported)						
0199999. Individually listed claims unpaid	0	0	0	0	0	0
0299999. Aggregate accounts not individually listed- uncovered	8,121,011	346,495	84,535	19,304	87,169	8,658,514
0399999. Aggregate accounts not individually listed-covered	77,979,776	3,327,120	811,728	185,362	837,019	83,141,005
0499999. Subtotals	86,100,787	3,673,615	896,263	204,666	924,188	91,799,519
0599999. Unreported claims and other claim reserves						616,264,943
0699999. Total amounts withheld						0
0799999. Total claims unpaid						708,064,462
0899999 Accrued medical incentive pool and bonus amounts	<u> </u>		·			54,804,204
· ·						3.,00.,=0.

## **EXHIBIT 5 - AMOUNTS DUE FROM PARENT, SUBSIDIARIES AND AFFILIATES**

1	2	3	4	5	6	Admi	tted
						7	8
Name of Affiliate	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Current	Non-Current
Humana Inc.		0	0	0	0	66,558,317	
019999. Individually listed receivables	66,558,317	0	0	0	0	66,558,317	
0299999. Receivables not individually listed	0	0	0	0	0	0	
			+	·			
				<del> </del>			
0399999 Total gross amounts receivable	66,558,317	0	0	0	0	66,558,317	

## **EXHIBIT 6 - AMOUNTS DUE TO PARENT, SUBSIDIARIES AND AFFILIATES**

1	2 Description	3	4	5
Affiliate	Description	Amount	Current	Non-Current
	ONE			
2000000 Takel was a graphlas				
0399999 Total gross payables				

## **EXHIBIT 7 PART 1- SUMMARY OF TRANSACTIONS WITH PROVIDERS**

	1	0	2	4	F	6
	l l	2	3	4	5	Column 1
	D: . M . F . I	0.11	<b>+</b>	0.10		
	Direct Medical	Column 1	Total	Column 3	Column 1	Expenses Paid to
	Expense	as a %	Members	as a %	Expenses Paid to	Non-Affiliated
Payment Method	Payment	of Total Payments	Covered	of Total Members	Affiliated Providers	Providers
Capitation Payments:						
1. Medical groups	2,215,490,351	32.1	947,893	100.0	0	2,215,490,351
2. Intermediaries	0	0.0	0	0.0	0	0
3. All other providers	0	0.0	0	0.0	0	0
Total capitation payments	2,215,490,351	32.1	947,893	100.0	0	2,215,490,351
Other Payments:						
5. Fee-for-service		3.1	XXX	XXX	0	212,370,141
Contractual fee payments	3,862,957,577	55.9	XXX	XXX	0	3,862,957,577
Bonus/withhold arrangements - fee-for-service	0	0.0	XXX	XXX	0	0
Bonus/withhold arrangements - contractual fee payments	0	0.0	XXX	XXX	0	0
9. Non-contingent salaries	620,043,715	9.0	XXX	XXX	0	620,043,715
10. Aggregate cost arrangements	0	0.0	XXX	XXX	0	0
11. All other payments	0	0.0	XXX	XXX	0	0
12. Total other payments	4,695,371,433	67.9	XXX	XXX	0	4,695,371,433
13. TOTAL (Line 4 plus Line 12)	6,910,861,784	100%	XXX	XXX	0	6,910,861,784

## **EXHIBIT 7 - PART 2 - SUMMARY OF TRANSACTIONS WITH INTERMEDIARIES**

1	2	3	4	5	6
			Average		Intermediary's
			Average Monthly Capitation	Intermediary's Total Adjusted Capital	Authorized
NAIC Code	Name of Intermediary	Capitation Paid	Conitation	Total Adjusted Conital	Control Lovel DDC
NAIC Code	Name of intermediary	Capitation Paid	Capitation	Total Adjusted Capital	Control Level RBC
1					
				T	
9999999 Totals			XXX	XXX	XXX

## **EXHIBIT 8 - FURNITURE, EQUIPMENT AND SUPPLIES OWNED**

	1	2	3	4	5	6
Description	Cost	Improvements	Accumulated Depreciation	Book Value Less Encumbrances	Assets Not Admitted	Net Admitted Assets
Administrative furniture and equipment	6,757,153	0	5,283,580	1,473,573	1,473,573	0
Medical furniture, equipment and fixtures	14,472	0	7, 137	7,336	7,336	0
Pharmaceuticals and surgical supplies	0	0	0	0	0	0
4. Durable medical equipment	0	0	0	0	0	0
5. Other property and equipment	1,688,080	0	887,598	800,482	800,482	0
6. Total	8,459,705	0	6,178,315	2,281,391	2,281,391	0

#### NOTES TO THE FINANCIAL STATEMENTS

#### 1. Summary of Significant Accounting Policies and Going Concern

#### A. Accounting Practices

The financial statements of the Company are presented on the basis of accounting practices prescribed or permitted by the Commonwealth of Kentucky Department of Insurance.

The Commonwealth of Kentucky Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Kentucky for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Kentucky Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Kentucky. The Commissioner of Insurance has the right to permit other specific practices that deviate from prescribed practices. No deviations from the Codification currently exist.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Kentucky is shown below:

	SSAP #	F/S Page	F/S Line #	2017	2016
Net Income					
<ol> <li>Humana Health Plan, Inc. Kentucky basis</li> </ol>	XXX	Xxx	XXX	\$ 117,159,688 \$	36,960,509
2. State Prescribed Practices that is an increase/(decrease) NAIC SAP				-	-
3. State Permitted Practices that is an increase/(decrease) NAIC SAP				-	-
4. NAIC SAP	XXX	Xxx	XXX	\$ 117,159,688 \$	36,960,509
Surplus					
<ol><li>Humana Health Plan, Inc. Kentucky basis</li></ol>	XXX	Xxx	XXX	\$ 998,885,395 \$	866,731,275
6. State Prescribed Practices that is an increase/(decrease) NAIC SAP				-	-
7. State Permitted Practices that is an increase/(decrease) NAIC SAP				_	_
8. NAIC SAP	XXX	Xxx	XXX	\$ 998,885,395 \$	866,731,275

On July 2, 2015, Humana entered into an Agreement and Plan of Merger, which is referred to herein as the Merger Agreement, with Aetna Inc. and certain wholly owned subsidiaries of Aetna Inc., (Aetna), which sets forth the terms and conditions under which Humana agreed to merge with, and become a wholly owned subsidiary of Aetna.

The Merger was subject to customary closing conditions, including, among other things, the expiration or termination of the applicable waiting period under the Hart-Scott-Rodino Antitrust Improvements Act of 1976, as amended, the receipt of necessary approvals under state insurance and healthcare laws and regulations pursuant to certain licenses of certain Humana subsidiaries, and the absence of legal restraints and prohibitions on the consummation of the Merger.

On December 22, 2016, in order to extend the "End Date" (as defined in the Merger Agreement), Aetna and Humana each agreed to waive until 11:59 p.m. (Eastern time) on February 15, 2017 its right to terminate the Merger Agreement due to a failure of the Mergers to have been completed on or before December 31, 2016.

On July 21, 2016, the U.S. Department of Justice (DOJ) and the attorneys general of certain U.S. jurisdictions filed a civil antitrust complaint in the U.S. District Court for the District of Columbia against Humana and Aetna, alleging that the Merger would violate Section 7 of the Clayton Antitrust Act and seeking a permanent injunction to prevent the Merger from being completed. On January 23, 2017, the Court ruled in favor of the DOJ and granted a permanent injunction of the proposed transaction. On February 14, 2017, Humana and Aetna agreed to mutually terminate the Merger Agreement, as Humana's Board determined that an appeal of the Court's ruling would not be in the best interest of its stockholders. Under terms of the Merger Agreement, Humana received a breakup fee of \$1 billion on February 16, 2017

#### B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. These estimates are based on knowledge of current events and anticipated future events, and accordingly, actual results could differ from those estimates.

## C. Accounting Policy

Premiums are reported as earned in the period in which members are entitled to receive services, and are net of retroactive membership adjustments. Retroactive membership adjustments result from enrollment changes not yet processed, or not yet reported by an employer group or the government. Premiums received prior to such period are recorded as advance premiums.

Benefits incurred and loss adjustment expenses include claim payments, capitation payments, pharmacy costs net of rebates, allocations of certain centralized expenses, legal and administrative costs to settle claims, and various other costs incurred to provide health insurance coverage to members, as well as estimates of future payments to hospitals and others for medical care provided prior to the date of the statements of admitted assets, liabilities and surplus. Capitation payments represent monthly contractual fees disbursed to participating primary care physicians, and other providers who are responsible for providing medical care to members. Pharmacy costs represent payments for members' prescription drug benefits, net of rebates from drug manufacturers.

#### NOTES TO THE FINANCIAL STATEMENTS

In addition, the Company uses the following accounting policies:

- (1) Short-term investments include investments mainly in U.S. Government obligations with a maturity of twelve months or less from the date of purchase. Short-term investments are recorded at amortized cost. The carrying value of short-term investments approximates fair value due to the short-term maturities of the investments.
- (2-4) Investments are valued and classified in accordance with methods prescribed by the NAIC. Bonds with an NAIC rating of 1 or 2 are carried at amortized cost, with all other bonds being recorded at the lower of amortized cost or fair value; redeemable preferred stocks are carried at amortized cost; and non-redeemable preferred stocks are carried at fair value. Common stocks are carried at fair value.

The Company regularly evaluates investment securities for impairment. For all securities other than loan-backed and structured securities, the Company considers factors affecting the investee, factors affecting the industry the investee operates within, and general debt and equity market trends. The Company also considers the length of time an investment's fair value has been below carrying value, the near term prospects for recovery to carrying value, and the Company's intent and ability to hold the investment until maturity or market recovery is realized. If and when a determination is made that a decline in fair value below the cost basis is other-than-temporary, the related investment is written down to its estimated fair value through earnings.

Amortization of bond premium or discount is computed using the scientific interest method.

Income from investments is recorded on an accrual basis. For the purpose of determining realized gains and losses, the cost of securities sold is based upon specific identification. Investment income due and accrued over 90 days past due is nonadmitted.

- (5) The Company estimates the fair value of its investments in mortgage loans on real estate using a discounted cash flow method based on rating, maturity and future income when compared to the expected yield for mortgages having similar characteristics. The rating for mortgages in good standing is based on property type, location, market conditions, occupancy, debt service coverage, loan to value, caliber of tenancy, borrower and payment record. Problem mortgages are priced to reflect their monetary value to the Company, considering such things as the degree of default, whether or not the payments are still being made, interest rate, maturity and operating performance of the underlying collateral.
- For loan backed and structured securities where the securities fair value is less than the amortized cost, the Company considers several factors to determine if the security's impairment is other-than-temporary. If the Company has the intent to sell the security or if the Company does not have the intent and ability to retain the security until recovery of its fair value, the related investment is written down to its estimated fair value through earnings. If, however, the Company has the intent and ability to retain the security until recovery of its fair value, the Company considers factors affecting the investee, factors affecting the industry the investee operates within, and general debt and equity market trends. The Company also considers the length of time an investment's fair value has been below carrying value and the near term prospects for recovery to carrying value. If the determination is made, based on these factors, that the Company does expect to recover the entire amortized cost of the security, then an other-than-temporary impairment has not occurred. If, however, the determination is made that the Company does not expect to recover the entire amortized cost of the security based on the factors noted above, the Company recognizes a realized loss in earnings for the non-interest related decline. No loss is recognized for the interest impairment.
- (7) The Company accounts for its investment in subsidiary using the audited statutory equity method of accounting.
- (8) Not Applicable.
- (9) Not Applicable.
- (10-11) The estimates of future medical benefit payments are developed using actuarial methods and assumptions based upon claim payment patterns, medical cost inflation, historical development such as claim inventory levels and claim receipt patterns, and other relevant factors. Corresponding administrative costs to process outstanding claims are estimated and accrued. Estimates of future payments relating to services incurred in the current and prior periods are continually reviewed by management and adjusted as necessary.

The Company assesses the profitability of its contracts for providing health insurance coverage to its members when current operating results or forecasts indicate probable future losses. The Company records a premium deficiency liability in current operations to the extent that the sum of expected future medical costs, claim adjustment expenses and maintenance costs exceed related future premiums. Investment income is not contemplated in the calculation of the premium deficiency liability.

Management believes the Company's benefits payable and loss adjustment expense are adequate to cover future claims and loss adjustment expense payments required, however, such estimates are based on knowledge of current events and anticipated future events and, therefore, the actual liability could differ from the amounts provided.

(12) The Company has not modified its capitalization policy from the prior period.

Equipment is stated at cost less accumulated depreciation. Depreciation expense is computed using the straight-line method over estimated useful lives generally ranging from three to five years. Improvements to leased facilities are depreciated over the shorter of the remaining lease term or the anticipated life of the improvement.

#### NOTES TO THE FINANCIAL STATEMENTS

The Company recognizes an asset or liability for the deferred tax consequences of temporary differences between the tax bases of assets or liabilities and their reported amounts in the financial statements. The temporary differences will result in taxable or deductible amounts in future years when the reported amounts of the assets or liabilities are recovered or settled.

- (13) The Company estimates anticipated Pharmacy Rebate Receivables using the analysis of historical recovery patterns.
- (14) Not Applicable.
- (15) Not Applicable.

#### D. Going Concern

Effective December 31, 2016, the Company adopted revisions to SSAP No. 1, *Accounting Policies, Risks & Uncertainties, and Other Disclosures* (SSAP No. 1). The revisions require management of the Company to evaluate whether there is substantial doubt about the Company's ability to continue as a going concern and provide certain disclosures if substantial doubt exists. Management of the Company has completed its evaluation of the Company and determined that there is no substantial doubt about its ability to continue as a going concern.

#### 2. Accounting Changes and Corrections of Errors

In April of 2017, the Company determined it was reasonably possible that two ongoing provider disputes related to plan years 2016 and 2017 would result in additional claims of \$887,167 and \$1,135,175, respectively. This resulted in the 2016 unpaid claims in liability, capital and surplus line 1 to be understated by \$887,167. The income statement, within hospital/medical benefits in the statement of revenue and expenses line 6, was also understated by the claims net of the tax impact of \$293,159. Consistent with SSAP No. 3, *Accounting Changes and Corrections of Errors* (SSAP No. 3), the net impact of the claims dispute for 2016 after the tax impact was recorded as an adjustment to surplus on line 47 of the statement of revenue and expenses capital and surplus account rollforward. The full amount of the 2016 and 2017 disputed claims were settled during the second quarter of 2017.

#### 3. Business Combinations and Goodwill

#### A. Statutory Purchase Method

On April 30, 2008, the Company acquired UnitedHealth Group's Las Vegas, Nevada individual SecureHorizons Medicare Advantage HMO customer and provider contracts, or SecureHorizons, for cash consideration of approximately \$185,300,000. In accordance with SSAP No. 20, *Nonadmitted Assets*, the \$185,300,000 of intangible assets were recorded as nonadmitted assets. Goodwill amortization expense relating to the purchase of SecureHorizons was \$18,521,803 for the year ended December 31, 2017.

B. Statutory Merger

Not Applicable.

C. Assumption Reinsurance

Not Applicable.

D. Impairment Loss

Not Applicable.

#### 4. <u>Discontinued Operations</u>

Not Applicable.

## 5. <u>Investments</u>

- A. Mortgage Loans, Including Mezzanine Real Estate Loans
  - (1) The maximum and minimum lending rates for the mortgage loan in 2017 were 2.14% and 1.93%.
  - (2) The maximum percentage of the loan to the value of the security at any time of the loan, exclusive of insured or guaranteed or purchase-money mortgages was 100 percent.
  - (3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total \$ \ \\$ -

#### NOTES TO THE FINANCIAL STATEMENTS

(4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement:

				D	aa; J.	utio.l		G :1						
	Farm		Residential Insured All Other					Insured		mercial All Other		Mezzanine		Total
a. Current Year	•											-		
1. Recorded														
Investment (All) (a) Current	\$		\$	_	\$	_	\$		•	27,600,000	\$		e	27 (00 000
(b) 30-59 Days Past	э	-	Ф	-	Ф	-	Ф	-	\$	27,000,000	Ф	-	\$	27,600,000
Due		_		_		_		_		_		_		_
(c) 60-89 Days Past														
Due		-		-		-		-		-		-		_
(d) 90-179 Days Past														
Due		-		-		-		-		-		-		-
(e) 180+ Days Past														
Due		-		-		-		-		-		-		-
<ol> <li>Accruing Interest 90-179 Days Past</li> </ol>														
Due														
(a) Recorded														
Investment	\$	_	\$	_	\$	_	\$	_	\$	_	\$	-	\$	-
(b) Interest Accrued		-		-		-		-		-		-		-
<ol><li>Accruing Interest</li></ol>														
180+ Days Past														
Due														
(a) Recorded	•		e		•		•		6		•		•	
Investment (b) Interest Accrued	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
4. Interest Reduced		-		-		-		-		-		-		-
(a) Recorded														
Investment	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_
(b) Number of Loans		-	-	-		-	-	-	*	-	*	-	-	-
(c) Percent Reduced		- %		- %		- %		- %		- %		- %		- %
<ol><li>Participant or Co-</li></ol>														
lender in a														
Mortgage Loan														
Agreement (a) Recorded														
Investment	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_
b. Prior Year	Ψ		Ψ		Ψ		Ψ		Ψ		Ψ		Ψ	
1. Recorded														
Investment (All)														
(a) Current	\$	-	\$	-	\$	-	\$	-	\$	27,600,000	\$	-	\$	27,600,000
(b) 30-59 Days Past														
Due		-		-		-		-		-		-		-
(c) 60-89 Days Past Due														
(d) 90-179 Days Past		_		_		_		_		_		_		_
Due		_		_		_		_		_		-		-
(e) 180+ Days Past														
Due		-		-		-		-		-		-		-
<ol><li>Accruing Interest</li></ol>														
90-179 Days Past														
Due														
(a) Recorded Investment	\$		\$		\$		\$		\$		\$		\$	
Investment (b) Interest Accrued	Ф	-	Φ	_	Ф	-	Ф	-	Ф	-	Φ	-	Ф	-
Accruing Interest				_		_				_		_		_
180+ Days Past														
Due														
(a) Recorded	_				_		_				_		_	
Investment	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
(b) Interest Accrued		-		-		-		-		-		-		-
Interest Reduced     (a) Recorded														
Investment	\$	_	\$	-	\$	-	\$	_	\$	-	\$	-	\$	_
(b) Number of Loans	φ	_	φ	-	φ	-	Φ	-	φ	-	φ	-	Φ	-
(c) Percent Reduced		- %		- %		- %		- %		- %		- %		- %
<ol><li>Participant or Co-</li></ol>														
lender in a Mortgage														
Loan Agreement														
(a) Recorded	•		•		•		•		•		•		•	
Investment	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan

Not Applicable.

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting

Not Applicable.

(7) Allowance for Credit Losses

Not Applicable.

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

Not Applicable.

(9) Not Applicable.

#### NOTES TO THE FINANCIAL STATEMENTS

B. Debt Restructuring

Not Applicable.

C. Reverse Mortgages

Not Applicable.

- D. Loan-Backed Securities
  - Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from industry market sources.
  - (2) Not Applicable.
  - (3) Not Applicable.
  - (4) The Company does not have any investments in an other-than-temporary impairment position at December 31, 2017.

Gross unrealized losses and related fair value of temporarily impaired securities that have been in a continuous unrealized loss position were as follows at December 31, 2017:

(a) The aggregate amount of unrealized losses:

Less than Twelve Months \$ (489,713)
2. Twelve Months or Longer \$ (3,421,375)

(b) The aggregate related fair value of securities with unrealized losses:

Less than Twelve Months
 Twelve Months or Longer
 149,147,060
 162,916,855

- (5) Unrealized losses are primarily due to increases in market interest rates and tighter liquidity conditions in the current markets than when the securities were purchased. All issuers of securities trading at an unrealized loss remain current on all contractual payments and the Company believes it is probable that all amounts due according to the contractual terms of the debt securities are collectible. After taking into account these and other factors, including the severity of the decline and the Company's ability and intent to hold these securities until recovery or maturity, the Company determined the unrealized losses on these investment securities were temporary and, as such, no impairment was required.
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
  - (1) The Company has no repurchase agreements or securities lending transactions.
  - (2) The Company has not pledged any of its assets as collateral.
  - (3-7) Not Applicable.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not Applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not Applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not Applicable.

J. Real Estate

Not Applicable.

K. Low-Income Housing Tax Credits (LIHTC)

Not Applicable.

#### NOTES TO THE FINANCIAL STATEMENTS

#### L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category a. Subject to contractual obligation for which liability is not shown b. Collateral held under security lending agreements e. Subject to repurchase agreements from the security lending agreements e. Subject to forburdase agreements from the security lending agreement from the security lending agreement from the security lending lending agreement from the security lending lending agreement from the security lending lending agreement from the security lending lending agreement from the security lending lending agreement from the security lending lending agreement from the security lending lending agreement from the security lending lending agreement from the security lending lend		1	2	3 4 5		5	6	7
obligation for which liability is not shown \$ - \$ - \$ - \$ - \$ - \$ - \$ - \$ - \$ - \$	Restricted Asset Category	(Admitted & Nonadmitted) Restricted from	(Admitted & Nonadmitted) Restricted from	(Decrease)	Year Nonadmited	Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to	Admitted Restricted to Total Admitted
Isiability is not shown   S								
b. Collateral held under security lending agreements c. Subject to repurchase agreements d. Subject to repurchase agreements c. Subject to reverse repurchase agreements c. Subject to dollar reverse repurchase agreements f. Subject to dollar reverse repurchase agreements g. Placed under option contracts		\$	\$	•	•	¢	0/2	0/2
security lending agreements		<b>5</b> -	<b>5</b> -	<b>5</b> -	<b>.</b>	<b>5</b> -	-/0	-/0
c. Subject to repurchase agreements   Subject to reverse   Fepurchase agreements   Fepurchase   Fepurchase   Fepurchase agreements   Fepurchase agreements   Fepurchase								
agreements d. Subject to reverse repurchase agreements e. Subject to dollar repurchase agreements f. Subject to dollar reverse repurchase agreements g. Placed under option contracts h. Letter stock or securities restricted to sale – excluding FHLB capital stock i. FHLB capital stock j. On deposit with states k. On deposit with other regulatory bodies l. Pledged collateral to FHLB (including assets backing funding agreements) m. Pledged as collateral not captured in other categories n. Other restricted assets		-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements								
repurchase agreements e. Subject to dollar reverse repurchase agreements f. Subject to dollar reverse repurchase agreements g. Placed under option contracts notinates nestricted to sale — excluding FHLB capital stock i. FHLB capital stock j. On deposit with states k. On deposit with other regulatory bodies l. Pledged collateral to FHLB (including assets backing funding agreements) m. Pledged as collateral not captured in other categories n. Other restricted assets	2	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements f. Subject to dollar reverse repurchase agreements g. Placed under option contracts h. Letter stock or securities restricted to sale — excluding FHLB capital stock j. On deposit with states k. On deposit with other regulatory bodies h. Pledged collateral to FHLB (including agreements) g. Segreements g. Subject to dollar reverse g. Placed under option contracts								
repurchase agreements f. Subject to dollar reverse repurchase agreements g. Placed under option contracts		-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements g repurchase agreements g repurchase agreements g repurchase agreements g repurchase agreements g restricted to sale — excluding FHLB capital stock g restricted to sale — excluding FHLB capital stock g restricted to sale — excluding FHLB capital stock g restricted to sale — excluding FHLB capital stock g restricted to sale — excluding FHLB capital stock g restricted to sale — excluding FHLB capital stock g restricted to sale — excluding FHLB capital stock g restricted to sale — excluding FHLB capital stock g restricted to sale — excluding FHLB capital stock g restricted to sale — excluding FHLB capital stock g restricted to sale — excluding sale sale sale sale sale sale sale sale		_	_	_	_	_	_	_
g. Placed under option contracts								
contracts  h. Letter stock or securities restricted to sale — excluding FHLB capital stock i. FHLB capital stock j. On deposit with states letter stock or securities 21,550,577 21,013,713 21,013,713 236,864 21,550,577 21,013,713 21		-	-	-	-	-	-	-
h. Letter stock or securities restricted to sale — excluding FHLB capital stock i. FHLB capital stock 5. On deposit with states 21,550,577 21,013,713 21,0								
restricted to sale – excluding FHLB capital stock i. FHLB capital stock  on deposit with states k. On deposit with other regulatory bodies FHLB (including assets backing funding agreements)  m. Pledged as collateral not captured in other categories  n. Other restricted assets   n. Other restricted assets		-	-	-	-	-	-	-
excluding FHLB capital stock								
capital stock								
Stock		-	-	_	-	-	_	-
j. On deposit with states 21,550,577 21,013,713 536,864 - 21,550,577 1.03% 1.06% k. On deposit with other regulatory bodies								
k. On deposit with other regulatory bodies		-	-	-	-	-	-	-
regulatory bodies		21,550,577	21,013,713	536,864	-	21,550,577	1.03%	1.06%
1. Pledged collateral to FHLB (including assets backing funding agreements)		_	_	_	_	_	_	_
FHLB (including assets backing funding agreements)  n. Pledged as collateral not captured in other categories  n. Other restricted assets								
agreements)								
m. Pledged as collateral not captured in other categories	assets backing funding							
captured in other categories  n. Other restricted assets		-	-	-	-	-	-	-
categories n. Other restricted assets								
n. Other restricted assets								
		-	-	- -	-	-	- -	- -
		\$ 21,550,577	\$ 21,013,713	\$ 536,864	-	\$ 21,550,577	1.03%	1.06%

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Not Applicable.

(3) Detail of Other Restricted Assets Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Not Applicable.

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Not Applicable.

M. Working Capital Finance Investments

Not Applicable.

N. Offsetting and Netting of Assets and Liabilities

Not Applicable.

O. Structured Notes

Not Applicable.

P. 5\* Securities

Not Applicable.

Q. Short Sales

Not Applicable.

R. Prepayment Penalty and Acceleration Fees

General Account

(1) Number of CUSIPS

20

2) Aggregate Amount of Investment Income

\$

#### NOTES TO THE FINANCIAL STATEMENTS

#### 6. <u>Joint Ventures, Partnerships and Limited Liability Companies</u>

- A. The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10.0 percent of its admitted assets.
- B. The Company did not recognize any impairment write down for its investments in Joint Ventures, Partnerships and Limited Liability Companies during the statement periods.

#### 7. <u>Investment Income</u>

A. Due and accrued income was excluded from surplus on the following basis:

All investment income due and accrued with amounts that are over 90 days past due with the exception of mortgage loans in default.

B. The total amount excluded was \$0.

#### 8. <u>Derivative Instruments</u>

Not Applicable.

#### 9. Income Taxes

#### A. Deferred Tax Assets/(Liabilities)

(1) The components of the net admitted deferred tax asset/(liability) by tax character were as follows:

			December 31, 2017				
			Ordinary		Capital		Total
a.	Gross deferred tax assets	\$	36,489,570	\$	111,806	\$	36,601,376
b.	Statutory valuation allowance adjustments		-		(111,806)		(111,806)
c.	Adjusted gross deferred tax assets		36,489,570		-		36,489,570
d.	Deferred tax assets nonadmitted		(9,203,751)		_		(9,203,751)
e.	Net admitted deferred tax assets		27,285,819		-		27,285,819
f.	Deferred tax liabilities		(17,467)		-		(17,467)
g.	Net admitted deferred tax asset/(liability)	\$	27,268,352	\$	-	\$	27,268,352
			December 31, 2016				
		Φ.	Ordinary		Capital	_	Total
a.	Gross deferred tax assets	\$	74,882,901	\$	40,516	\$	74,923,417
b.	Statutory valuation allowance adjustments		-		(40,516)		(40,516)
C.	Adjusted gross deferred tax assets		74,882,901		-		74,882,901
d.	Deferred tax assets nonadmitted		(21,176,569)		-		(21,176,569)
e.	Net admitted deferred tax assets		53,706,332		-		53,706,332
f.	Deferred tax liabilities	Φ.	(794,580)	Ф	-	Φ.	(794,580)
g.	Net admitted deferred tax asset/(liability)	\$	52,911,752	\$	-	\$	52,911,752
					Change		
			Ordinary	`	Capital		Total
a.	Gross deferred tax assets	\$	(38,393,331)	\$	71,290	\$	(38,322,041)
b.	Statutory valuation allowance adjustments	Ψ	(30,373,331)	Ψ	(71,290)	Ψ	(71,290)
c.	Adjusted gross deferred tax assets		(38,393,331)		(,1,2,0)		(38,393,331)
d.	Deferred tax assets nonadmitted		11,972,818		_		11,972,818
e.	Net admitted deferred tax assets		(26,420,513)		_		(26,420,513)
f.	Deferred tax liabilities		777,113		_		777,113
g.	Net admitted deferred tax asset/(liability)	\$	(25,643,400)	\$		\$	(25,643,400)

(2) The amount of admitted adjusted gross deferred tax assets under SSAP No. 101 were as follows:

		December 31, 2017					
			Ordinary		Capital	Total	
a.	Federal income taxes paid in prior years recoverable through loss carrybacks	\$	23,525,940	\$	- \$	23,525,940	
b.	Adjusted gross deferred tax assets expected to be realized after application of the						
	threshold limitation		3,742,412		-	3,742,412	
1.	Adjusted gross deferred tax assets expected to be realized following the Balance Sheet						
	date		XXX		XXX	3,742,412	
2.	Adjusted gross deferred tax assets allowed per limitation threshold		XXX		XXX	145,742,557	
c.	Adjusted gross deferred tax assets offset by gross deferred tax liabilities		17,467		-	17,467	
d.	Deferred tax assets admitted as the result of application of SSAP No. 101. Total	\$	27,285,819	\$	- \$	27,285,819	

## **NOTES TO THE FINANCIAL STATEMENTS**

	Ordinary	Dec	eember 31, 2016 Capital	Total
a. Federal income taxes paid in prior years	 Ordinary		Сарнат	Totai
recoverable through loss carrybacks	\$ 46,489,391	\$	- \$	46,489,391
<ul> <li>b. Adjusted gross deferred tax assets expected to be realized after application of the threshold limitation</li> <li>1. Adjusted gross deferred tax assets expected</li> </ul>	6,422,361		-	6,422,361
to be realized following the Balance Sheet date  2. Adjusted gross deferred tax assets allowed	XXX		XXX	6,422,361
per limitation threshold	XXX		XXX	122,072,928
c. Adjusted gross deferred tax assets offset by	704.500			704.500
gross deferred tax liabilities d. Deferred tax assets admitted as the result of	 794,580		-	794,580
application of SSAP No. 101. Total	\$ 53,706,332	\$	- \$	53,706,332
			Change	
	 Ordinary		Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	\$ (22,963,451)	\$	- \$	(22,963,451)
<ul> <li>b. Adjusted gross deferred tax assets expected to be realized after application of the threshold limitation</li> <li>1. Adjusted gross deferred tax assets expected to be realized following the Balance Sheet</li> </ul>	(2,679,949)		-	(2,679,949)
date  2. Adjusted gross deferred tax assets allowed	XXX		XXX	(2,679,949)
per limitation threshold	XXX		XXX	23,669,629
c. Adjusted gross deferred tax assets offset by gross deferred tax liabilities	(777,113)		-	(777,113)
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total	\$ (26,420,513)	\$	- \$	(26,420,513)

(3) The ratio percentage used to determine recovery period and threshold limitation amount was as follows:

		December 31, 2017	December 31, 2016
a.	Ratio percentage used to determine recovery period and threshold limitation amount	516%	426%
b.	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation		
	in 2 b.2 above	971,617,043	813,819,523

(4) The impact of tax planning strategies on adjusted gross DTAs and net admitted DTAs was as follows:

			December 31, 2017		
			Ordinary		Capital
a.	Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage				
1. 2.	Adjusted gross DTAs amount from note 9A1(c) Percentage of adjusted gross DTAs by tax character	\$	36,489,570	\$	-
3.	attributable to the impact of tax planning strategies		0.00%		0.00%
	9A1(e)	\$	27,285,819	\$	-
4.	Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies		0.00%		0.00%
	strategies		0.0070		0.0070
			Decemb	per 31,	2016
			Ordinary		Capital
a.	Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage				
1.		\$	74,882,901	\$	-
2.	Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies		0.00%		0.00%
3.	Net admitted adjusted gross DTAs amount from note 9A1(e)	\$	53,706,332	\$	_
4.		Ψ	33,700,332	Ψ	
•••	Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning				

## **NOTES TO THE FINANCIAL STATEMENTS**

		Change				
			Ordinary		Capital	
a.	Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage				•	
1.	Adjusted gross DTAs amount from note 9A1(c)	\$	(38,393,331)	\$	_	
2.	Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies		0.00%		0.00%	
3.	Net admitted adjusted gross DTAs amount from note 9A1(e)	\$	(26,420,513)	\$	-	
4.	Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning					
	strategies		0.00%		0.00%	

- b. Does the Company's tax planning strategies include the use of reinsurance? Yes  $[\ ]$  No  $[\ X\ ]$
- B. There are no temporary differences for which a DTL has not been established.
- C. Current and deferred income taxes
  - (1) Current income taxes incurred consist of the following major components:

		 December 31, 2017	December 31, 2016	Change
a.	Federal	\$ 64,806,317 \$	72,231,440 \$	(7,425,123)
b.	Foreign	 -	-	
c.	Subtotal	64,806,317	72,231,440	(7,425,123)
d.	Federal income tax on net capital losses/gains	(501,279)	2,877,650	(3,378,929)
e.	Utilization of capital loss carryforwards	-	-	-
f.	Other	(362,207)	(199,335)	(162,872)
g.	Federal and foreign income taxes incurred	\$ 63,942,831 \$	74,909,755 \$	(10,966,924)

## **NOTES TO THE FINANCIAL STATEMENTS**

(2–3) The tax effects of temporary differences that give rise to significant portions of the deferred tax assets and deferred tax liabilities are as follows:

DTAs

	2017		December		Change
•		•		¢	(9,032,884)
Þ		Ф		Ф	(857,002)
	//4,000				
	-		80,108		(80,168)
	1.729.260		2 507 012		(1.040.552)
	1,/38,200		3,387,813		(1,849,553)
	-		2 044 970		(2.200.720)
					(2,288,728)
	_		_		(,
	_		_		
·d	_		_		
u	_		_		
	1 270 489		8 813 <i>1</i> 59		(7,533,970)
					(19,163
	,		00,413		284,460
	204,400		-		204,400
	-		-		
	220.270		201 260		38,910
	· ·		-		,
					245,199
	13,828,849				(13,540,986
	4.166.000		-		(411,299
-					(3,347,762
	36,489,570		74,882,901		(38,393,331
	(9.203.751)		(21.176.569)		11,972,818
					(26,420,513
-	.,,.		, ,		( - ) - ) ,
	111 806		40 516		71,290
	-		-		, 1,=> (
	_		_		
	_		_		
	111 206		40.516		71,290
	111,000		40,510		/1,290
	(111,806)		(40,516)		(71,290
	-		-		
	-		-		
\$	27,285,819	\$	53,706,332	\$	(26,420,513
•	December 31, 2017		December 31, 2016		Change
\$	-	\$	-	\$	
	-		-		
,	-		-		
Z					
	-		-		
	s:	\$ 12,901,583 774,688 1,738,260 - 656,151  579	\$ 12,901,583 \$ 774,688  1,738,260 - 656,151  579	\$ 12,901,583 \$ 21,934,467 774,688	\$ 12,901,583 \$ 21,934,467 \$ 774,688

## DTLs

	a.	Ordinary	 December 31, 2017	December 31, 2016	Change
		1. Investments	\$ -	\$ - \$	-
		<ul><li>2. Fixed assets</li><li>3. Deferred and uncollected</li></ul>	-	-	-
		premium 4. Policyholder reserves/salvage & subrogation	-	-	-
		5. Other	-	-	-
		6. Premium acquisition reserve	(17,467)	(17,623)	156
		7. CMS RX Reserve	-	(776,957)	776,957
		8. Accrued Leases	 -	-	
		99. Subtotal	 (17,467)	(794,580)	777,113
	b.	Capital			
		1. Investments	-	-	-
		2. Real estate	-	-	-
		3. Other	 -	-	
		99. Subtotal	 -	-	_
	c.	DTLs	\$ (17,467)	\$ (794,580) \$	777,113
(4)	Net	t deferred tax asset/(liability)	\$ 27,268,352	\$ 52,911,752 \$	(25,643,400)

#### NOTES TO THE FINANCIAL STATEMENTS

The tax reform law enacted on December 22, 2017 (the "Tax Reform Law") reduced the statutory federal corporate income tax rate to 21 percent from 35 percent, beginning in 2018. The rate reduction required a remeasurement of the Company's net deferred tax asset. This impact on surplus is as follows:

	 Surplus Impact		
Tax Reform Effect on Operations	\$ (24,314,736)		
Tax Reform Effect on Deferred Taxes Non-Admitted	6,135,834		
Tax Reform Effect on Unrealized Gains and Losses	 		
Total Impact of Tax Reform	\$ (18,178,902)		

D. The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to income before income taxes. The significant items causing this difference as of December 31, 2017 are as follows:

	 Amount	Tax Effect	Effective Tax Rate
Income before taxes	\$ 181,102,519	\$ 63,385,882	35.00%
Tax-exempt interest	(6,533,512)	(2,286,729)	(1.26%)
Dividends received deduction	-	-	0.00%
Proration	980,027	343,009	0.19%
Meals & entertainment, lobbying expenses, etc.	151,444	53,005	0.03%
Statutory valuation allowance adjustment	-	-	0.00%
ACA fee	-	-	0.00%
Tax Reform Change to Nonadmitted Assets & Deferred tax	-	24,314,736	13.43%
true-up	45,091,331	15,781,966	8.71%
Other, including prior year true-up	(863,363)	(302,177)	(0.17%)
Total	\$ 219,928,446	\$ 101,289,692	55.93%
Federal income taxes incurred [expense/(benefit)]		\$ 64,444,110	35.58%
Tax on capital gains/(losses) Change in net deferred income tax		(501,279)	(0.28%)
[charge/(benefit)]		37,616,218	20.78%
Correction of prior period error		 (269,357)	(0.15%)
Total statutory income taxes		\$ 101,289,692	55.93%

E. Operating loss and tax credit carry-forwards and protective tax deposits

At December 31, 2017, the Company had no net operating loss carry-forwards.

At December 31, 2017, the Company had no capital loss carry-forwards.

At December 31, 2017, the Company had no AMT credit carry-forwards.

(2) The following table demonstrates the income tax expense for 2015, 2016 and 2017 that is available for the recoupment in the event of future net losses:

	Ordinary		Capital	Total		
2015	\$	-	\$	-	\$	-
2016		71,869,233		2,877,650		74,746,883
2017		64,536,960		(501,279)		64,035,681
Total	\$	136,406,193	\$	2,376,371	\$	138,782,564

- (3) There are no deposits admitted under IRC § 6603.
- F. The Company is included in a consolidated federal income tax return with its parent Company, Humana Inc. The Company has a written agreement, approved by the Company's Board of Directors, which sets forth the manner in which the total combined federal income tax is allocated to each entity which is a party to the consolidation. Pursuant to this agreement, the Company has the enforceable right to be paid for any future net losses it may incur. The Company has no contingent income tax liabilities. The Company has not adjusted gross deferred tax assets due to changes in judgment about the realizability of the related deferred tax asset. The Company has no deposits under Section 6603 of the Internal Revenue Code.

## **NOTES TO THE FINANCIAL STATEMENTS**

## HUMANA INC. AND SUBSIDIARIES INCLUDED IN 2017 CONSOLIDATED FEDERAL INCOME TAX RETURN

# CALENDAR YEAR ENDED DECEMBER 31, 2017 AFFILIATIONS SCHEDULE

# CORPORATE NAME AND EMPLOYER IDENTIFICATION NUMBER THE ADDRESS OF EACH COMPANY IS: P. O. BOX 740026, LOUISVILLE, KY 40201

CORP.		EMPLOYER IDENTIFICATION
NO.	CORPORATION NAME	NUMBER
1	HUMANA INC.	61-0647538
2	154TH STREET MEDICAL PLAZA, INC.	65-0851053
3	516-526 WEST MAIN STREET CONDOMINIUM COUNCIL OF CO-OWNERS INC.	8, 20-5309363
4	54TH STREET MEDICAL PLAZA, INC.	65-0293220
5	AMERICAN ELDERCARE, INC.	65-0380198
6	ARCADIAN HEALTH PLAN, INC.	20-1001348
7	CAC MEDICAL CENTER HOLDINGS, INC.	30-0117876
8	CAC-FLORIDA MEDICAL CENTERS, LLC	26-0010657
9	CARENETWORK, INC.	39-1514846
10	CAREPLUS HEALTH PLANS, INC.	59-2598550
11	CARITEN HEALTH PLAN INC.	62-1579044
12	CHA HMO, INC.	61-1279717
13	CHA SERVICE COMPANY, INC.	61-1279716
14	COMPBENEFITS COMPANY	59-2531815
15	COMPBENEFITS CORPORATION	04-3185995
16	COMPBENEFITS DENTAL, INC.	36-3686002
17	COMPBENEFITS DIRECT, INC.	58-2228851
18	COMPBENEFITS INSURANCE COMPANY	74-2552026
19	COMPLEX CLINICAL MANAGEMENT, INC.	45-3713941
20	COMPREHENSIVE HEALTH INSIGHTS, INC.	42-1575099
21	CONTINUCARE CORPORATION	59-2716023
22	CONTINUCARE MEDICAL MANAGEMENT, INC.	65-0791417
23	CONTINUCARE MSO, INC.	65-0780986
24	CORPHEALTH PROVIDER LINK, INC.	20-8236655
25	DATALINK SOLUTIONS, INC.	47-4706668
26	DEFENSEWEB TECHNOLOGIES, INC.	33-0916248
27 28	DENTAL CARE PLUS MANAGEMENT, CORP. DENTICARE, INC.	36-3512545 76-0039628
29	EMPHESYS INSURANCE COMPANY	31-0935772
30	EMPHESYS, INC.	61-1237697
31	HARRIS, ROTHENBERG INTERNATIONAL, INC.	27-1649291
32	HEALTH VALUE MANAGEMENT, INC.	61-1223418
33	HUMANA EAP AND WORK-LIFE SERVICES OF CALIFORNIA, INC. (fka HRI HUMANA OF CALIFORNIA, INC.)	46-4912173
34	HUMANA ACTIVE OUTLOOK, INC.	20-4835394
35	HUMANA AT HOME (DALLAS), INC.	75-2739333
36	HUMANA AT HOME (HOUSTON), INC.	76-0537878
37	HUMANA AT HOME (MA), INC.	04-3580066
38	HUMANA AT HOME (SAN ANTONIO), INC.	01-0766084
39	HUMANA AT HOME (TLC), INC.	75-2600512
40	HUMANA AT HOME 1, INC.	65-0274594
41	HUMANA AT HOME, INC.	13-4036798
42	HUMANA BEHAVIORAL HEALTH, INC.	75-2043865
43	HUMANA BENEFIT PLAN OF ILLINOIS, INC.	37-1326199
44	HUMANA DENTAL COMPANY	59-1843760
45	HUMANA DENTAL CONCERN, LTD.	36-3654697
46	HUMANA EMPLOYERS HEALTH PLAN OF GEORGIA, INC.	58-2209549
47 49	HUMANA GOVERNMENT BUSINESS, INC.	61-1241225
48	HUMANA HEALTH BENEFIT PLAN OF LOUISIANA, INC.	72-1279235
49 50	HUMANA HEALTH COMPANY OF NEW YORK, INC. HUMANA HEALTH INSURANCE COMPANY OF FLORIDA, INC.	26-2800286 61-1041514
51	HUMANA HEALTH PLAN OF CALIFORNIA, INC.	26-3473328
52	HUMANA HEALTH PLAN OF OHIO, INC.	31-1154200
53	HUMANA HEALTH PLAN OF TEXAS, INC.	61-0994632
33	nonnatina militari or inamo, nic.	01 077 1032

## **NOTES TO THE FINANCIAL STATEMENTS**

54	HUMANA HEALTH PLAN, INC.	61-1013183
55	HUMANA HOME ADVANTAGE (TX), P.A.	81-0789608
56	HUMANA INNOVATION ENTERPRISES, INC.	61-1343791
57	HUMANA INSURANCE COMPANY	39-1263473
58	HUMANA INSURANCE COMPANY OF KENTUCKY	61-1311685
59	HUMANA INSURANCE COMPANY OF NEW YORK	20-2888723
60	HUMANA MARKETPOINT, INC.	61-1343508
61	HUMANA MEDICAL PLAN OF MICHIGAN, INC.	27-3991410
62	HUMANA MEDICAL PLAN OF PENNSYLVANIA, INC.	27-4460531
63	HUMANA MEDICAL PLAN OF UTAH, INC.	20-8411422
64	HUMANA MEDICAL PLAN, INC.	61-1103898
65	HUMANA PHARMACY SOLUTIONS, INC.	45-2254346
66	HUMANA PHARMACY, INC.	61-1316926
67	HUMANA REGIONAL HEALTH PLAN, INC.	20-2036444
68	HUMANA VETERANS HEALTHCARE SERVICES, INC.	20-8418853
69	HUMANA WISCONSIN HEALTH ORGANIZATION INSURANCE	39-1525003
	CORPORATION	2, 11-1111
70	HUMANADENTAL INSURANCE COMPANY	39-0714280
71	HUMANADENTAL, INC.	61-1364005
72	HUMCO, INC.	61-1239538
73	HUM-e-FL, INC.	61-1383567
74	KANAWHA INSURANCE COMPANY	57-0380426
75	KMG AMERICA CORPORATION	20-1377270
76	MANAGED CARE INDEMNITY, INC.	61-1232669
77	METCARE OF FLORIDA, INC.	65-0879131
78	METROPOLITAN HEALTH NETWORKS, INC.	65-0635748
79	PARTNERS IN INTEGRATED CARE, INC.	47-2905609
80	PARTNERS IN PRIMARY CARE (KS), P.A.	82-2000699
81	PARTNERS IN PRIMARY CARE (NC), P.C.	82-1926920
82	PARTNERS IN PRIMARY CARE OF ILLINOIS, P.C.	45-4041098
83	PARTNERS IN PRIMARY CARE, P.A.	47-1161014
84	PHP COMPANIES, INC.	62-1552091
85	PREFERRED HEALTH PARTNERSHIP, INC.	62-1250945
86	PRESERVATION ON MAIN, INC.	20-1724127
87	PRIMARY CARE HOLDINGS, INC.	46-1225873
88	ROHC, LLC	75-2844854
89	SENIORBRIDGE (NC), INC.	56-2593719
90	SENIORBRIDGE CARE MANAGEMENT, INC.	80-0581269
91	SENIORBRIDGE FAMILY COMPANIES (AZ), INC.	46-0702349
92	SENIORBRIDGE FAMILY COMPANIES (CA), INC.	45-3039782
93	SENIORBRIDGE FAMILY COMPANIES (CT), INC.	27-0452360
94	SENIORBRIDGE FAMILY COMPANIES (FL), INC.	65-1096853
95	SENIORBRIDGE FAMILY COMPANIES (IL), INC.	02-0660212
96	SENIORBRIDGE FAMILY COMPANIES (MD), INC.	81-0557727
97	SENIORBRIDGE FAMILY COMPANIES (MO), INC.	46-0677759
98	SENIORBRIDGE FAMILY COMPANIES (NJ), INC.	36-4484449
99	SENIORBRIDGE FAMILY COMPANIES (NY), INC.	36-4484443
100	SENIORBRIDGE FAMILY COMPANIES (OH), INC.	20-0260501
101	SENIORBRIDGE FAMILY COMPANIES (PA), INC.	38-3643832
102	SENIORBRIDGE FAMILY COMPANIES (VA), INC.	46-0691871
103	TEXAS DENTAL PLANS, INC.	74-2352809
104	THE DENTAL CONCERN, INC.	52-1157181
105	TRANSCEND COMMUNITY PHYSICIAN NETWORK (AR), P.A.	47-2770181
106	TRANSCEND COMMUNITY PHYSICIAN NETWORK (KS), P.A.	47-2111323
107	TRANSCEND COMMUNITY PHYSICIAN NETWORK, P.C.	47-2750105
108	TRANSCEND INSIGHTS, INC.	80-0072760
109	TRANSCEND POPULATION HEALTH MANAGEMENT, LLC	46-5329373

G. The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

#### NOTES TO THE FINANCIAL STATEMENTS

#### 10. Information Concerning Parent, Subsidiaries and Affiliates

A.-F. The Company has several management contracts with Humana Inc. and other related parties whereby the Company is provided with medical and executive management, information systems, claims processing, billing and enrollment, and telemarketing and other services as required by the Company. Management fees charged to operations for the years ended December 31, 2017 and 2016 were \$772,761,203 and \$739,922,356, respectively. As a part of this agreement, the Company makes cash disbursements on behalf of the Company which includes, but is not limited to, medical related items, general and administrative expenses, commissions and payroll. Humana Inc. is reimbursed by the Company weekly, based upon historical pattern of amounts and timing. Each month, these estimates are adjusted to ultimately settle upon actual disbursements made on behalf of the Company. The Company continues to be primarily liable for any outstanding payments made on behalf of the Company, should Humana Inc. not be able to fulfill its obligations.

No dividends were paid by the Company as of December 31, 2017.

At December 31, 2017, the Company reported \$66,558,317 due from Humana Inc. Amounts due to or from parent are generally settled within 30 days.

- G. All outstanding shares of the Company are owned by the Parent Company.
- H. Not Applicable.
- I. Not Applicable.
- J. Not Applicable.
- K. Not Applicable.
- L. Not Applicable.
- M. All SCA Investments
  - (1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
<ul> <li>a. SSAP No. 97 8a Entities</li> </ul>				
None	-%	\$ -	\$ -	\$ -
Total SSAP No. 97 8a Entities	XXX	\$ -	\$ -	\$ <u> </u>
b. SSAP No. 97 8b(ii) Entities				
8b(ii) CHA Service Company	100%	\$ 19,410,905	\$ 19,410,905	\$ -
Total SSAP No. 97 8b(ii) Entities	XXX	\$ -	\$ -	\$ -
c. SSAP No. 97 8b(iii) Entities				
None	-%	\$ -	\$ -	\$ -
Total SSAP No. 97 8b(iii) Entities	XXX	\$ -	\$ -	\$ -
d. SSAP No. 97 8b(iv) Entities				
None	-%	\$ =	\$ -	\$ -
Total SSAP No. 97 8b(iv) Entities	XXX	\$ -	\$ -	\$ -
e. Total SSAP No. 97 8b Entities (except				
8bi entities) (b+c+d)	XXX	\$ 19,410,905	\$ 19,410,905	\$ -
f. Aggregate Total (a+e)	XXX	\$ 19,410,905	\$ 19,410,905	\$ -

## (2) NAIC Filing Response Information

SCA Entity	Type of NAIC Filing	Date of Filing to the NAIC		NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code
a. SSAP No. 97 8a Entities	-	-	\$		-	-	-
Total SSAP No. 97 8a Entities	Xxx	XXX	\$		XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities 8b(ii) CHA Service Company Total SSAP No. 97 8b(ii) Entities	S2 Xxx	12/31/2016 xxx	<u>\$</u>	23,250,237 23,250,237	Y xxx	N xxx	I xxx
c. SSAP No. 97 8b(iii) Entities Total SSAP No. 97 8b(iii) Entities	Xxx	xxx	\$		xxx	xxx	xxx
d. SSAP No. 97 8b(iv) Entities Total SSAP No. 97 8b(iv) Entities	Xxx	xxx	\$		xxx	xxx	xxx
e. Total SSAP No. 97 8b Entities (except							
8bi entities) (b+c+d)	Xxx	XXX	\$	23,250,237	Xxx	XXX	XXX
f. Aggregate Total (a+e)	Xxx	XXX	\$	23,250,237	Xxx	xxx	XXX
,							

N. Investment in Insurance SCA

Not Applicable.

#### NOTES TO THE FINANCIAL STATEMENTS

#### 11. <u>Debt</u>

A. Debt Including Capital Notes

The Company has no debentures outstanding.

The Company has no capital notes outstanding.

The Company does not have any reverse repurchase agreements.

B. Federal Home Loan Bank (FHLB) Agreements

The Company does not have any FHLB agreements.

## 12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A.-D. Defined Benefit Plans

Not Applicable.

E. Defined Contribution Plans

Not Applicable.

F. Multiemployer Plans

Not Applicable.

G. Consolidated/Holding Company Plans

The Company employees are eligible to participate in the Humana Retirement and Savings Plan ("the Plan"), a defined contribution plan, sponsored by Humana Inc. The Plan maintains two accounts, the Savings Account and the Retirement Account.

Humana Inc.'s total contributions paid to the Savings and Retirement accounts of the Humana Retirement Savings Plan were \$216,450,717 and \$193,755,632 for the years ended December 31, 2017 and 2016, respectively. As of December 31, 2017 and 2016, the fair market value of the Humana Retirement Savings Plan's assets was \$4,638,342,913 and \$3,900,036,594, respectively.

H. Postemployment Benefits and Compensated Absences

Not Applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

Not Applicable.

## 13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

- (1) The Company has \$1 par value common stock with 5,000,000 shares authorized and 2,248,000 shares issued and 2,248,000 outstanding. All shares are common stock shares.
- (2) The Company has no preferred stock outstanding.
- (3-5) Dividends and returns of capital to shareholders are noncumulative and are paid as determined by the Board of Directors. In accordance with the Commonwealth of Kentucky Department of Insurance statutes, the maximum amount which can be paid by the Company to shareholders without prior approval by the Commonwealth of Kentucky Department of Insurance is the lesser of 10% of total surplus or net income from the prior year. Based on these restrictions, the Company was permitted to pay a maximum dividend or return of capital to shareholders of approximately \$36,960,000 in 2017 without prior regulatory approval.

Within the limitations above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

No dividends were paid by the Company as of December 31, 2017.

- (6) There were no restrictions placed on the Company's surplus, including for whom the surplus is being held.
- (7) Not Applicable.
- (8) Not Applicable.
- (9) Changes in balances of special surplus funds from the prior year is due to the estimated health insurance industry fee that will be payable on September 30, 2018.
- (10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is \$(4,255,983).
- (11) Not Applicable.
- (12) Not Applicable.

#### NOTES TO THE FINANCIAL STATEMENTS

#### (13) Not Applicable.

#### 14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

Not Applicable.

B. Assessments

Not Applicable.

C. Gain Contingencies

Not Applicable.

D. Claims related extra contractual obligation and bad faith losses stemming from lawsuits

Not Applicable.

E. Joint and Several Liabilities

Not Applicable.

F. All Other Contingencies

During the ordinary course of business, the Company is subject to pending and threatened legal actions. Management of the Company does not believe that any of these actions will have a material adverse effect on the Company's surplus, results of operations or cash flows. However, the likelihood or outcome of current or future legal proceedings cannot be accurately predicted, and they could adversely affect the Company's surplus, results of operations and cash flows

The Company is not aware of any other material contingent liabilities as of December 31, 2017.

#### 15. Leases

#### A. Lessee Operating Lease

- (1) The Company has entered into operating leases for medical and administrative office space and equipment with lease terms ranging from one to six years. Operating lease rental payments charged to expenses for the years ended December 31, 2017 and 2016 was \$8,995,988 and \$4,843,612, respectively.
- (2) Noncancelable Lease Terms:
  - a) At January 1, 2018, the minimum aggregate rental commitments are as follows:

Year ending December 31,

2018	\$	6,108,167
2019		3,982,268
2020		2,020,816
2021		1,783,877
2022		1,763,986
Thereafter	<u></u>	1,637,840
Total Minimum Lease Payments	\$	17,296,954

- b) Certain rental commitments have renewal options extending through the year 2023. Some of these renewals are subject to adjustments in future periods.
- (3) The Company is not involved in any sales-leaseback transactions.

#### B. Lessor Leases

(1) Operating Leases

The Company owns or leases numerous sites that are leased or subleased to unrelated parties. The typical lease period ranges from one to four years and some leases contain renewal options.

Future minimum lease payment receivables under noncancelable leasing arrangements as of December 31, 2017 are as follows:

Year ending December 31,

2018	\$ 168,737
2019	99,427
2020	102,450
2021	6,800
2022	-
Thereafter	-
Total	\$ 377,414

#### NOTES TO THE FINANCIAL STATEMENTS

 Information about Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

The Company has no investment in Financial Instruments with Off-Balance Sheet Risk or Concentrations of Credit Risk.

#### 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

#### A. Transfers of Receivables Reported as Sales

On January 27, 2017 the Company sold premium receivables associated with the State of Illinois to The Vendor Assistance Program, LLC (VAP). Total proceeds received for this transaction on January 27, 2017 were \$5,764,025 and were 100% of the outstanding premium receivables balance being sold. Additional sales occurred on June 29, 2017 and September 29, 2017 for receivables from the State of Illinois. Total proceeds from these additional sales were \$1,657,101 and were 100% of the outstanding premium receivables balance being sold. As such no gain or loss was recorded on either sale.

B. Transfer and Servicing of Financial Assets

Not Applicable.

C. Wash Sales

Not Applicable.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

#### A. ASO Plans

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans were as follows for the year ended December 31, 2017:

		ASO Uninsured Plans		Uninsured Portion of Partially Insured Plans		Total ASO	
a.	Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	\$	(8,747,879)	\$	- \$	(8,747,879)	
b.	Total net other income or expenses (including interest paid to or received	·	(12.001)			, , , ,	
	from plans)	\$	(13,881)	\$	- \$	(13,881)	
c.	Net gain or (loss) from operations	\$	(8,761,760)	\$	- \$	(8,761,760)	
d.	Total claim payment volume		995,985,507		-	995,985,507	

#### B. ASC Plans

Not Applicable.

- C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract
  - (1) The Company records no revenue explicitly attributable to the cost share and reinsurance components of its Medicare or other similarly structured cost based reimbursement contracts.
  - (2) As of December 31, 2017, the Company has recorded a receivable from CMS of \$14,259,149 related to the cost share and reinsurance components of administered Medicare products and a receivable from ASO customers of \$15,144,731. The Company has recorded receivables from the following payors whose account balance are greater than 10% of the Company's accounts receivable from uninsured accident and health plans or \$10,000:

Humana Inc.	\$ 1,600,473
Northside Hospital Inc.	444,767
Ford Motor Company	444 603

- (3) As no revenue is recorded in connection with the cost share and reinsurance components of the Company's Medicare or other similarly structured cost based reimbursement contracts, the Company has recorded no allowances and reserves for adjustment of recorded revenues and receivables.
- (4) The Company has made no adjustment to revenue resulting from audit of receivables related to revenues recorded in the prior period.
- 19. <u>Direct Premium Written/Produced by Managing General Agents/Third Party Administrators</u>

Not Applicable.

#### NOTES TO THE FINANCIAL STATEMENTS

#### 20. Fair Value Measurements

A. (1) The fair value of financial assets at December 31, 2017 were as follows:

	Leve	el 1	Level 2	Le	vel 3	Total
a. Assets at fair value						
Bonds						
U.S. governments	\$	- \$	-	\$	- \$	-
Tax-exempt municipal		-	-		-	-
Residential mortgage-backed		-	-		-	-
Corporate debt securities		-	21,888,624		-	21,888,624
Total bonds		-	21,888,624		-	21,888,624
Total assets at fair value	\$	- \$	21,888,624	\$	- \$	21,888,624
b. Liabilities at fair value	\$	- \$	-	\$	- \$	-
Total liabilities at fair value	\$	- \$	-	\$	- \$	-

The Company reports transfers between Level 1 and Level 2 of the fair value hierarchy levels at the end of the reporting period. There were no transfers between Level 1 and Level 2 of the fair value hierarchy between December 31, 2016 and December 31, 2017.

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

Not Applicable.

- (3) The Company reports transfers into or out of Level 3 of the fair value hierarchy levels at the end of the reporting period. There were no transfers into or out of Level 3 of the fair value hierarchy levels between December 31, 2016 and December 31, 2017.
- (4) Fair value of actively traded debt securities are based on quoted market prices. Fair value of other debt securities are based on quoted market prices of identical or similar securities or based on observable inputs like interest rates generally using a market valuation approach, or, less frequently, an income valuation approach and are generally classified as Level 2. The Company generally obtains one quoted price for each security from a third party pricing service. These prices are generally derived from recently reported trades for identical or similar securities, including adjustments through the reporting date based upon observable market information. When quoted prices are not available, the third party pricing service may use quoted market prices of comparable securities or discounted cash flow analyses, incorporating inputs that are currently observable in the markets for similar securities. Inputs that are often used in the valuation methodologies include benchmark yields, reported trades, credit spreads, broker quotes, default rates and prepayment speeds. The Company is responsible for the determination of fair value and as such, the Company performs analysis on the prices received from the third party pricing service to determine whether the prices are reasonable estimates of fair value. The Company's analysis includes a review of monthly price fluctuations as well as a quarterly comparison of the prices received from the pricing service to prices reported by the Company's third party investment advisor. Based on the Company's internal price verification procedures and review of fair value methodology documentation provided by the third party pricing service, there were no material adjustments to the prices obtained from the third party pricing service during the year ended December 31, 2017.
- (5) Derivative Fair Values

Not Applicable.

B. Other Fair Value Disclosures

Not Applicable.

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3  $\,$ 

Type of Financial	Aggregate Fair					(Carrying
Instrument	Value	Admitted Assets	Level 1	Level 2	Level 3	Value)
Bonds, short-term investments and	7,0100					
cash equivalents	\$ 1,581,043,794	\$ 1,585,334,780	\$ 271,058,005	\$ 1,309,985,789	\$ -	\$ -
Mortgage Loans	27,600,000	27,600,000	<u> </u>	=	27,600,000	<u> </u>
Total	1,608,643,794	1,612,934,780	271,058,005	1,309,985,789	27,600,000	-

D. Financial Instruments for which Not Practicable to Estimate Fair Values

Not Applicable.

## 21. Other Items

A. Extraordinary Items

Not Applicable.

#### NOTES TO THE FINANCIAL STATEMENTS

B. Troubled Debt Restructuring: Debtors

Not Applicable.

C. Other Disclosures and Unusual Items

Not Applicable.

D. Business Interruption Insurance Recoveries

Not Applicable.

E. State Transferable and Non-transferable Tax Credits

Not Applicable.

- F. Subprime Mortgage Related Risk Exposure
  - (1) The Company consults with its external investment managers to assess its subprime mortgage related risk exposure. Certain characteristics are utilized to determine if a mortgage-backed security has subprime exposure. The main characteristics reviewed when determining this are the collateral and structure of the security, the loan purpose, loan documentation, occupancy, geographical location, loan size and type. Subprime mortgage borrowers typically have lower credit scores, lower loan balances and higher loan-to-values than other conforming loans. Management's practices include reviewing quantitative and qualitative credit models that analyze loan-level collateral composition, historical underwriter performance trends, the impact of macroeconomic factors, and issuer risks; as well as reviewing the estimation of security cash flows and monthly model calibrations.
  - (2) Direct exposure through investments in sub-prime mortgage loans.

The Company has no direct exposure through investment to sub-prime mortgage loans.

- (3) Direct exposure through other investments:
  - a. Residential mortgage backed securities No substantial exposure noted.
  - b. Commercial mortgage backed securities No substantial exposure noted.
  - c. Collateralized debt obligations No substantial exposure noted.
  - d. Structured securities No substantial exposure noted.
  - e. Equity investment in SCAs No substantial exposure noted.
  - f. Other assets No substantial exposure noted.
  - g. Total No substantial exposure noted.
- (4) Underwriting exposure to sub-prime mortgage risk through Mortgage Guaranty coverage, Financial Guaranty coverage, Directors and Officers liability coverage, or Errors and Omissions liability coverage.

Not Applicable.

Classification of mortgage related securities is primarily based on information from outside data services, including rating agency actions. When considering our exposure, the Company evaluated the percentage of full documentation loans, percent of owner occupied properties, FICO scores, average margin for ARM loans, percent of loans with prepayment penalties, the existence of non-traditional underwriting standards, among other factors.

G. Retained Assets

Not Applicable.

H. Insurance Linked Securities

Not Applicable.

#### 22. Events Subsequent

On January 1, 2018, the Company will be subject to an annual fee under section 9010 of the Federal Affordable Care Act (ACA). This annual fee will be allocated to individual health insurers based on the ratio of the amount of the entity's net premiums written during the preceding calendar year to the amount of health insurance for any U.S. health risk that is written during the preceding calendar year. A health insurance entity's portion of the annual fee becomes payable once the entity provides health insurance for any U.S. health risk for each calendar year beginning on or after January 1 of the year the fee is due. As of December 31, 2017, the Company has written health insurance subject to the ACA assessment, expects to conduct health insurance business in 2018, and estimates their portion of the annual health insurance industry fee to be payable on September 30, 2018 to be \$94,550,595. This amount is reflected in special surplus. This assessment is expected to impact risk based capital (RBC) by 9.47%. Reporting the ACA assessment as of December 31, 2017 would not have triggered an RBC action level. The Company expects to offset the impact of the health insurance industry fee on its results of operations in 2018 through pretax income improvement; however, there can be no assurance that it will be able to do so.

#### NOTES TO THE FINANCIAL STATEMENTS

In 2016 the Company was not subject to the annual fee under Section 9010 of the Federal Health Care Reform Law. The Consolidated Appropriations Act, 2016, which was signed into law on December 18, 2015 imposed a moratorium on the 2017 fee applied to all health insurance providers. Based on the moratorium no segregation was recorded within special surplus for the annual health insurance industry fee related to the 2016 data year. The impact of the annual health insurance industry fee on the Company's operations as of December 31, 2017 and 2016 were as follows:

		Current Year	Prior Year
A.	Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the federal Affordable Care Act (YES/NO)?	Yes	
B.	ACA fee assessment payable for the upcoming year	\$ 94,550,595	\$ -
C.	ACA fee assessment paid	\$ -	\$ 137,466,418
D.	Premiums written subject to ACA 9010 assessment	\$ 8,060,230,338	\$ -
E.	Total Adjusted Capital before surplus adjustment (Five-Year Historical Line 14)	\$ 998,885,395	\$ 866,731,275
F.	Total Adjusted Capital after surplus adjustment (Five-Year Historical Line 14 minus 22B above)	\$ 904,334,800	\$ 866,731,275
G.	Authorized Control Level (Five-Year Historical Line 15)	\$ 188,470,622	\$ 191,202,668
Н.	Would reporting the ACA assessment as of December 31, 2017, have triggered an RBC action level (YES/NO)	No	

The Company is not aware of any events or transactions occurring subsequent to the close of the books for this statement which may have a material effect on its financial condition. Subsequent events have been considered through February 26, 2018 for the Statutory Statement issued on February 26, 2018.

#### 23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10.0 percent or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?

(2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10.0 percent or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

(2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

 $Section \ 3-Ceded \ Reinsurance \ Report-Part \ B$ 

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$0
- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?

B. Uncollectible Reinsurance

Not Applicable.

#### NOTES TO THE FINANCIAL STATEMENTS

C. Commutation of Ceded Reinsurance

Not Applicable.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not Applicable.

#### 24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A. The Company estimates accrued retrospective premium adjustments for its Medicare business through a mathematical approach using an algorithm based upon settlement procedures defined by contracts with CMS.

The Company estimates accrued retrospective premium adjustments for its Commercial business based on experience to date, knowledge of the marketplace, and the terms of the risk corridors program with HHS.

- B. The Company records accrued retrospective premium as an adjustment to earned premiums.
- C. The amount of net premiums written by the Company at December 31, 2017 that are subject to retrospective rating features was \$6,996,086,979, or 96.37% of the total net premiums written. No other net premiums written by the Company are subject to retrospective rating features.
- D. Medical loss ratio rebates required pursuant to the Public Health Service Act

			Other							
	_			mall Group		Large Group		Categories		
	Ir	ndividual		Employer		Employer	with rebates			Total
Prior Reporting Year:										
Medical loss ratio rebates incurred	\$	-	\$	387,825	\$	(15,044)	\$ (	(2,248,051)	\$	(1,875,270)
Medical loss ratio rebates paid		-		194,152		-		-		194,152
Medical loss rebates unpaid		-		198,337		-		4,722,004		4,920,341
Plus reinsurance assumed amounts		XXX		XXX		XXX		XXX		-
Less reinsurance ceded amounts		XXX		XXX		XXX		XXX		-
Rebates unpaid net of reinsurance		XXX		XXX		XXX		XXX	\$	4,920,341
Current Reporting Year-to-date:										
Medical loss ratio rebates incurred	\$	-	\$	(125,750)	\$	1,088,524	\$	758,667	\$	1,721,441
Medical loss ratio rebates paid		-		72,587		181,198		-		253,785
Medical loss rebates unpaid		-		-		907,326		5,480,671		6,387,997
Plus reinsurance assumed amounts		XXX		XXX		XXX		XXX		-
Less reinsurance ceded amounts		XXX		XXX		XXX		XXX		-
Rebates unpaid net of reinsurance		XXX		XXX		XXX		XXX	\$	6,387,997

- E. Risk Sharing Provisions of the Affordable Care Act
  - (1) Did the reporting entity write accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions (YES/NO) Yes (X) No ()
  - (2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities, and Revenue or the Current Year
    - a. Permanent ACA Risk Adjustment Program

	Asseis			
	1.	Premium adjustments receivable due to ACA Risk Adjustment	\$ 3,149,491	
	Liabilitie	es		
	2.	Risk adjustment user fees payable for ACA Risk Adjustment	\$ 92,862	
	3.	Premium adjustments payable due to ACA Risk Adjustment	\$ 6,993,222	
	Operatio	ns (Revenue & Expenses)		
	4.	Reported as revenue in premium for accident and health contracts		
		(written/collected) due to ACA Risk Adjustment	\$ (8,491,243)	
	5.	Reported in expenses as ACA risk adjustment user fees (incurred/paid)	96,086	
			\$	
).	Transitio	nal ACA Reinsurance Program		
	Assets			
	1.	Amounts recoverable for claims paid due to ACA Reinsurance	\$ 1,836,090	
	2.	Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra		
		Liability)	\$ -	
	3.	Amounts receivable relating to uninsured plans for contributions for		
		ACA Reinsurance	\$ -	
	Liabilitie	es		
	4.	Liabilities for contributions payable due to ACA Reinsurance - not		
		reported as ceded premium	\$ -	
	5.	Ceded reinsurance premiums payable due to ACA Reinsurance	\$ -	
	6.	Liabilities for amounts held under uninsured plans contributions for ACA		
		Reinsurance	\$ -	
	Operatio	ns (Revenues & Expenses)		
	7.	Ceded reinsurance premiums due to ACA Reinsurance	\$ -	
	8.	Reinsurance recoveries (income statement) due to ACA Reinsurance		
		payments or expected payments	\$ 2,698,531	
	9.	ACA Reinsurance contributions – not reported as ceded premiums	\$ -	

## NOTES TO THE FINANCIAL STATEMENTS

Temporary ACA Risk Corridors Program Assets Accrued retrospective premium due to ACA Risk Corridors Liabilities Reserve for rate credits or policy experience rating refunds due to ACA 2. \$ Risk Corridors Operations (Revenues & Expenses) Effect of ACA Risk Corridors on net premium income 117.872 Effect of ACA Risk Corridors on change in reserves for rate credits

Roll-forward of Prior Year ACA Risk-sharing Provisions for the Following Asset (Gross of Any Nonadmission) and Liability Balances, Along with the Reasons for Adjustments to Prior Year Balance.

						Diffe	rences	Adjustments			Unsettled Ba the Repor	
					Ī	Prior Year	Prior Year				Cumulative	Cumulative
		Accrued Dur		Received or I		Accrued	Accrued				Balance	Balance
		Year on Busi Before Dece		Current Year Written Before		Less Payments	Less Payments	To Prior Year	To Prior Year		from Prior Years (Col	from Prior Years (Col
		the Prior		31 of the F		(Col 1-3)	(Col 2-4)	Balances	Balances		1-3+7)	2-4+8)
		1	2	3	4	5	6	7	8		9	10
		Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a.	Permanent ACA Risk											
	Adjustment Program											
1.	Premium											
	adjustments receivable	30,389,008		32,019,264		(1,630,256)		1,847,158		A.	216,902	
2.	Premium	30,307,000		32,017,204		(1,030,230)		1,047,130		11.	210,702	
	adjustments											
	(payables)		(7,686,182)		(13,963,932)		6,277,750		(6,277,750)	B.		-
3.	Subtotal ACA											
	Permanent Risk Adjustment											
	Program	30,389,008	(7,686,182)	32,019,264	(13,963,932)	(1,630,256)	6,277,750	1,847,158	(6,277,750)		216,902	_
b.	Transitional ACA	, ,	, , ,	, ,		, , ,	, ,		, , ,			
	Reinsurance											
1	Program Amounts											
1.	recoverable for											
	claims paid	9,414,494		11,107,898		(1,693,404)		3,529,494		C.	1,836,090	
2.	Amounts	, ,		, ,		, , ,					, ,	
	recoverable for											
	claims unpaid	920.062				920.062		(920.0(2)		D.		
3	(contra liability) Amounts	830,963		-		830,963		(830,963)		D.	-	
٥.	receivable relating											
	to uninsured plans	-		-		-		-			-	
4.	Liabilities for											
	contributions											
	payable due to ACA											
	Reinsurance- not											
	reported as ceded											
_	premium		(5,259,166)		(5,259,166)		-		-			-
5.			(616 526)		(616 526)							
6	premiums payable Liability for		(616,536)		(616,536)		-		-			-
٠.	amounts held											
	under uninsured											
_	plans		(873,363)		(414,237)		(459,126)		459,126	E.		-
7.	Subtotal ACA Transitional											
	Reinsurance											
	Program	10,245,457	(6,749,065)	11,107,898	(6,289,939)	(862,441)	(459,126)	2,698,531	459,126		1,836,090	-
c.	Temporary ACA											
	Risk Corridors											
1.	Program Accrued											
1.	retrospective											
	premium	-		117,872		(117,872)		117,872		F.	-	
2.												
	credits or policy											
	experience rating refunds											
3.	Subtotal ACA		-		-		-		-			-
	Risk Corridors											
	Program	-	-	117,872	-	(117,872)	-	117,872	-		-	
d.	Total for ACA Risk	40.624.465	(14.425.245)	42 245 024	(20.252.071)	(2 (10 5(0)	5 010 604	4.662.563	(E 010 (OA)		2.052.002	
	Sharing Provisions	40,634,465	(14,435,247)	43,245,034	(20,253,871)	(2,610,569)	5,818,624	4,663,561	(5,818,624)		2,052,992	

## Explanations of adjustments

- A. Adjustments made to the 2016 accrual for finalized CMS payments in 2017 and for insurer defaults.
- B. Adjustments made to the 2016 accrual for finalized CMS payments in 2017 and for insurer defaults.
- C. Adjustments recorded to update the 2016 accrual to align with the CMS payment report.
- D. Adjustment recorded as the IBNR for 2016 ran out through March 31, 2017 as the end of the reinsurance submission was occurring.
- E. Adjustments to update CMS liability for 2016 claims paid.
- F. Adjustments recorded for payments received in 2017.

#### NOTES TO THE FINANCIAL STATEMENTS

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

	Accrued 1	During the			Differ	ences	Adjı	ustments		Unsettled Balances as of the Reporting Date			
	Pr Year on Wr Before De	Business itten ec 31 of the	Received or Paid as of the Current Year on Business Written Before Dec 31		Prior Year Accrued Less Payments	Prior Year Accrued Less Payments	To Prior Year	To Prior Year		Cumulative Balance from Prior Years	Cumulative Balance from Prior Years		
	Prior	Year	of the Pri		(Col 1 -3)	(Col 2 -4)	Balances	Balances			(Col 2-4+8)		
	1	2	3	3 4 5		6	7	8		9	10		
Risk Corridors Program Year	Receiva ble	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)		
a. 2014								•					
Accrued     retrospective premium     Reserve for rate     credits or policy     experience rating     refunds	-	_	117,872	_	(117,872)	_	117,872	_	A.	-	_		
b. 2015													
Accrued retrospective premium     Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-		-			
c. 2016 1. Accrued retrospective premium	_		_		_		_			_			
2. Reserve for rate credits or policy experience rating refunds	-	-		-		-		-			<u>-</u>		
d. Total for Risk Corridors			117 972		(117.972)		117 973						
Corridors	-	-	117,872	-	(117,872)	-	117,872	-		-			

#### Explanations of adjustments

A. Adjustments recorded for payments received in 2017.

#### (5) ACA Risk Corridors Receivable as of Reporting Date

	1		1 2			3 4				5		6		
Risk Corridors		mated Amount be be Filed or		on-Accrued Amounts for		Assets Balance (Gross of Non-							d	
Program	Final Amount		In	npairment or	Amounts received		admissions)			Non-admitted	Asset			
Year	Filed with CMS		Other Reasons		from CMS		(1-2-3)		Amount		(4-5)			
a. 2014	\$	11,865,338	\$	9,982,162	\$	1,883,176	\$	-	\$	-	\$	1	-	
b. 2015		5,541,529		5,541,529		-		-		-			-	
c. 2016		5,326,821		5,326,821		-		-		-			_	
d. Total (a+b+c)	\$	22,733,688	\$	20,850,512	\$	1,883,176	\$	-	\$	_	9	3	_	

## 25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2016 were \$592,928,984. As of December 31, 2017, \$561,498,709 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$7,791,206 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$23,639,069 favorable prior-year development since December 31, 2016. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The amounts presented in this footnote exclude any impact related to Pharmacy Rebates and other Healthcare Receivable activity. Impact of such receivables can be seen in Footnote 28. The Company did not experience any material prior year claim development on retrospectively rated policies..

## 26. Intercompany Pooling Arrangements

Not Applicable.

#### 27. Structured Settlements

The Company has no structured settlements.

## **NOTES TO THE FINANCIAL STATEMENTS**

#### 28. Health Care Receivables

#### A. Pharmaceutical Rebate Receivables

	Es	timate Pharmacy	Ph	Pharmacy Rebates				ual Rebates	Actual Rebates		
	Rel	bates as Reported		as Billed or	Actual Rebates		Received Within 91			ived More	
		on Financial		Otherwise		Received Within		80 Days of		181 Days	
Quarter		Statements		Confirmed		90 Days of Billing		Billing	after Billing		
12/31/2017	\$	88,332,259	\$	88,332,259	\$	-	\$	-	\$	-	
9/30/2017		99,311,940		99,311,940		99,276,848		-		-	
6/30/2017		91,483,606		91,483,606		91,381,476		40,840		-	
3/31/2017		92,019,062		92,019,062		92,010,429		-		8,633	
12/31/2016		69,876,527		69,876,527		69,824,261		52,266		169,858	
9/30/2016		68,793,371		68,793,371		68,786,439		-		6,932	
6/30/2016		61,363,859		61,363,859		61,293,162		-		70,697	
3/31/2016		61,298,080		61,298,080		61,264,825		-		33,255	
12/31/2015		51,003,828		51,003,828		51,003,828		1,428,537		96,088	
9/30/2015		59,256,290		59,256,290		58,831,264		277,324		147,702	
6/30/2015		50,089,185		50,089,185		50,026,598		-		62,587	
3/31/2015		46,293,602		46,293,602		46,278,466		-		15,135	

## B. Risk Sharing Receivables

Not Applicable.

## 29. Participating Policies

The Company has no participating policies.

#### 30. <u>Premium Deficiency Reserves</u>

Not Applicable.

### 31. Anticipated Salvage and Subrogation

Not Applicable.

## **GENERAL INTERROGATORIES**

# PART 1 - COMMON INTERROGATORIES GENERAL

1.1	Is the reporting entity a member of an Insurance Holding Company System of is an insurer?		No [ ]				
1.2	If yes, complete Schedule Y, Parts 1, 1A and 2  If yes, did the reporting entity register and file with its domiciliary State Insura such regulatory official of the state of domicile of the principal insurer in the providing disclosure substantially similar to the standards adopted by the N its Model Insurance Holding Company System Regulatory Act and model resubject to standards and disclosure requirements substantially similar to the	e Holding Company System, a registration statement lational Association of Insurance Commissioners (NAIC) in egulations pertaining thereto, or is the reporting entity	Yes [ X ]	No [	]	N/A [	. 1
1.3	State Regulating?			Kentu	ıcky		
2.1	Has any change been made during the year of this statement in the charter, reporting entity?			es [	]	No [ X	]
2.2	If yes, date of change:						
3.1	State as of what date the latest financial examination of the reporting entity v	was made or is being made		12/31/	′2013	3	
3.2	State the as of date that the latest financial examination report became avail entity. This date should be the date of the examined balance sheet and not			12/31/	′2015	5	
3.3	State as of what date the latest financial examination report became availab domicile or the reporting entity. This is the release date or completion date examination (balance sheet date).	. (	09/30/	′201£	5		
3.4	By what department or departments?  Commonwealth of Kentucky Department of Insurance						
3.5	Have all financial statement adjustments within the latest financial examinati statement filed with Departments?	ion report been accounted for in a subsequent financial	Yes [ X ]	No [	]	N/A [	]
3.6	Have all of the recommendations within the latest financial examination repo	ort been complied with?	Yes [ X ]	No [	]	N/A [	]
4.1	4.12 renewals?  During the period covered by this statement, did any sales/service organizat	of the reporting entity), receive credit or commissions for or or use measured on direct premiums) of: new business?? tion owned in whole or in part by the reporting entity or an aff	Υε Υε			No [ X No [ X	
	receive credit or commissions for or control a substantial part (more than 2) premiums) of:						
		new business??		-	-	No [ X No [ X	-
5.1	Has the reporting entity been a party to a merger or consolidation during the	period covered by this statement?	Y6	es [	]	No [ X	]
5.2	If yes, provide the name of the entity, NAIC Company Code, and state of do ceased to exist as a result of the merger or consolidation.	omicile (use two letter state abbreviation) for any entity that h	as				
	1 Name of Entity	2 3 NAIC Company Code State of Domicile					
6.1	Has the reporting entity had any Certificates of Authority, licenses or registra revoked by any governmental entity during the reporting period?	ations (including corporate registration, if applicable) suspend		es [	]	No [ X	]
6.2	If yes, give full information:						
7.1	Does any foreign (non-United States) person or entity directly or indirectly co	ontrol 10% or more of the reporting entity?	Ye	∍s [	]	No [ X	]
7.2	If yes, 7.21 State the percentage of foreign control;	ty is a mutual or reciprocal, the nationality of its manager or	<u> </u>	(	0.0		%
	1 Nationality	2 Type of Entity					

## **GENERAL INTERROGATORIES**

8.1 8.2	Is the company a subsidiary of a bank holding company regulated by if response to 8.1 is yes, please identify the name of the bank holding	company.			Yes [	]	No [ ]	X ]		
8.3 8.4										
	1 Affiliate Name	2 Location (City, State)	3 4 FRB OCC	5 FDIC	6 SEC					
9.	What is the name and address of the independent certified public acc	ountant or accounting firm retained to conduct the an	nual audit?		·	크				
	PricewaterhouseCoopers LLC, 500 West Main Street, Suite 1800, Le									
10.1	Has the insurer been granted any exemptions to the prohibited non-au requirements as allowed in Section 7H of the Annual Financial Repolaw or regulation?	orting Model Regulation (Model Audit Rule), or substan	ntially similar sta	ate	Yes [	]	No [ ]	Х]		
10.2	If the response to 10.1 is yes, provide information related to this exem	•								
10.3 10.4	allowed for in Section 18A of the Model Regulation, or substantially s If the response to 10.3 is yes, provide information related to this exem	uirements of the Annual Financial Reporting Model Resimilar state law or regulation? ption:	egulation as		Yes [	]	No [ 2	Х ]		
10.5	Has the reporting entity established an Audit Committee in compliance	e with the domiciliary state insurance laws?	Y	 es [	1 No [	1	N/A	r 1		
10.6	1.6 If the response to 10.5 is no or n/a, please explain									
11.	What is the name, address and affiliation (officer/employee of the repr firm) of the individual providing the statement of actuarial opinion/cer Susan Mateja, Appointed Actuary, 500 West Main Street, Louisville, K	tification?	actuarial consul	lting						
12.1	Does the reporting entity own any securities of a real estate holding co	ompany or otherwise hold real estate indirectly?			Yes [	]	No [ )	Χ]		
		estate holding company								
12.2	If, yes provide explanation:				\$			0		
13.										
13.1	0 ,									
13.2					Yes [	]	No [	]		
13.3	Have there been any changes made to any of the trust indentures dur	ing the year?			Yes [	]	No [	]		
13.4					] No [	]	N/A	[ ]		
14.1	similar functions) of the reporting entity subject to a code of ethics, w (a) Honest and ethical conduct, including the ethical handling of actual relationships;	rhich includes the following standards?l or apparent conflicts of interest between personal ar	nd professional		Yes [ )	[]	No [	]		
			y;							
	.,									
	(e) Accountability for adherence to the code.	n or persons identified in the code, and								
14.11	If the response to 14.1 is No, please explain:									
14.2					Yes [ )	( ]	No [	]		
	If the response to 14.2 is yes, provide information related to amendment	ent(s).			•	•	•	-		
	Revised based on general policy and regulatory changes									
14.3		specified officers?			Yes [	]	No [ ]	Х ]		
4.31	12.12 Number of parcels involved									

#### **GENERAL INTERROGATORIES**

ſ	1	2		3			4		—
	American Bankers Association (ABA) Routing	2		3			4		
	Number	Issuing or Confirming Bank Name		That Can Trigger the Letter of Credit			Amou		
		Silicon Valley Bank		ils to pay					
		Highlands Union BankCitizens Business Bank		ils to pay					
		Columbia Bank		ils to payils to pay					
		Lake Forest		ils to pay					
	122000496	Union Bank	Contracted provider fa	ils to pay					
	122241132	Pacific Western Bank	·	ils to pay					
			RD OF DIRECTOR						
	thereof?	or sale of all investments of the reporting entity passe ng entity keep a complete permanent record of the pr				Yes [	Х]	No	[
١		ng entity keep a complete permanent record of the pr				Yes [	Х]	No	[
ŀ		g entity an established procedure for disclosure to its s officers, directors, trustees or responsible employee				Yes [	Х]	No	[
			FINANCIAL						
	Accounting Prin	ent been prepared using a basis of accounting other the nciples)?				Yes [	. ]	No	[
	Total amount loa	aned during the year (inclusive of Separate Accounts,	exclusive of policy loans):	20.11 To directors or other officers		.\$			
				20.12 To stockholders not officers		\$			
				20.13 Trustees, supreme or grand (Fraternal Only)		Φ.			
-	Total amount of	loans outstanding at the end of year (inclusive of Sep	arate Accounts, evolucive o			\$			
	policy loans):	loans outstanding at the end of year (inclusive of Sep	diale Accounts, exclusive o	20.21 To directors or other officers		\$			
	, ,			20.22 To stockholders not officers					
				20 23 Trustees, supreme or grand					
				(Fraternal Only)		.\$			
١	Were any assets	s reported in this statement subject to a contractual ob g reported in the statement?	oligation to transfer to anoth	er party without the liability for such		Voc. [	. 1	Nο	ı
ì		g reported in the statement?amount thereof at December 31 of the current year:		21.21 Rented from others		1 CS [	1	INO	l
	ii yes, state tile i	amount thereof at December 31 of the current year.		21.22 Borrowed from others		.\$ o			
				21.23 Leased from others		Φ			
				21.24 Other					
ı	Does this staten	nent include payments for assessments as described	in the Annual Statement Ins	structions other than quaranty fund or					
ı	guaranty assoc If answer is yes:	ciation assessments?		2.21 Amount paid as losses or risk adi					ı
				2.22 Amount paid as expenses					
			2	2.23 Other amounts paid		.Ψ <b>¢</b>			
	Does the reporti	ng entity report any amounts due from parent, subsidi							
		ny amounts receivable from parent included in the Pa							
			INVESTMENT						
١		cks, bonds and other securities owned December 31 session of the reporting entity on said date? (other that				Yes [	[ X ]	No	[
1	. •	nd complete information relating thereto							
1	whether collate	ding programs, provide a description of the program in oral is carried on or off-balance sheet. (an alternative i	s to reference Note 17 wher	re this information is also provided)					
ı	Does the Companies Instructions?	any's security lending program meet the requirements	for a conforming program a	as outlined in the Risk-Based Capital	Yes [	] No	[	] N	/A
ı	If answer to 24.0	04 is yes, report amount of collateral for conforming pr	ograms			.\$			
ı	If answer to 24.0	04 is no, report amount of collateral for other programs	S			.\$			
	Does your secur outset of the co	rities lending program require 102% (domestic securit ontract?	ies) and 105% (foreign sect	urities) from the counterparty at the	Yes [	] No	[	] N	/A
ı	Does the reporti	ng entity non-admit when the collateral received from	the counterparty falls below	v 100%?	Yes [	] No	[	] N	/A
ı	Does the reporti	ng entity or the reporting entity 's securities lending acties lending?	gent utilize the Master Secu	rities lending Agreement (MSLA) to	v .		r	1 N	٠,,

#### **GENERAL INTERROGATORIES**

24.10	For the reporting entity's security lending pro	gram state the	amount of the	he following as Dece	mber 31 of the cu	urrent year:			
	24.101 Total fair value of re	invested collate	ral assets re	eported on Schedule	DL. Parts 1 and	2.	\$		
	24.102 Total book adjusted								
	24.103 Total payable for se	curities lendina	reported on	the liability page.			\$		
25.1	Were any of the stocks, bonds or other asse control of the reporting entity, or has the reporce? (Exclude securities subject to Internal	ets of the reporti	ng entity ow ld or transfe	rned at December 31 erred any assets sub	of the current ye	ear not exclusively on contract that is o	under the currently in	Yes [ X ] No	
25.2	If yes, state the amount thereof at Decembe	r 21 of the ourre	nt voor:	05.04				Φ.	
25.2	ii yes, state the amount thereof at Decembe	r 31 of the curre	ent year.			hase agreements . e repurchase agree			
					•	epurchase agreen			
						e dollar repurchase			
				25.25	Placed under opti	on agreements		\$	
				25.26	etter stock or se	curities restricted a	ıs to sale -	•	
				05.07	excluding FHLB	Capital Stock		.\$	
				25.27	-HLB Capital Sto On denocit with c	cktates		.ֆ \$ 21 <sup>1</sup>	550 57
				25.29	On deposit with o	ther regulatory boo	lies	\$	,00,0
					Pledned as collate	eral - excluding co	llateral pledged to	1	
				05.04	an FHLB			\$	
				25.31	rieagea as collati hacking funding	eral to FHLB - incli agreements	laing assets	\$	
				25.32	Other			\$	
25.3	For category (25.26) provide the following:								
	1 Nature of Restriction	n .			2 Descrip	tion		3 Amount	
	rvature of rrestriction							Amount	_
26.1	Does the reporting entity have any hedging t	ransactions rep	orted on Sc	hedule DB?				Yes [ ] No	[ X ]
26.2	If yes, has a comprehensive description of the If no, attach a description with this statement		ıram been m	nade available to the	domiciliary state	?	Yes [	] No [ ] N/	A [ X
27.1	Were any preferred stocks or bonds owned issuer, convertible into equity?							Yes [ ] No	[ X ]
27.2	If yes, state the amount thereof at Decembe	r 31 of the curre	ent year					\$	
28.	Excluding items in Schedule E - Part 3 - Spe offices, vaults or safety deposit boxes, were custodial agreement with a qualified bank of Outsourcing of Critical Functions, Custodia	e all stocks, bon or trust company	nds and other y in accorda	er securities, owned not with Section 1, I	hroughout the cu II - General Exam	rrent year held pur nination Considera	rsuant to a tions, F.	Yes [ X ] No	[ ]
28.01	For agreements that comply with the require	ments of the NA	AIC Financia	al Condition Examine	ers Handbook, co	mplete the followir	ıg:		
	1					2			7
	Name of Custodian(s)		4 14 4 T	10 1 101 51	Custodi	ian's Address	NV 44045 A		4
	JP Morgan Chase			ch Center, 16th Flo		NY1-C512, BrookI	yn, NY 11245, A	tin: Barbara J	
28.02	For all agreements that do not comply with the and a complete explanation:	ne requirements	s of the NAI	C Financial Condition	n Examiners Han	dbook, provide the	name, location		
	1 Namo(s)			2 Location(s)		Col	3 mplete Explanatio	un(c)	
	Name(s)			Location(s)		Col	inpiete Explanatio	11(5)	-
	Have there been any changes, including nar If yes, give full and complete information rela	-	the custodia	an(s) identified in 28.	01 during the cur	rent year?		Yes [ ] No [	
	1		2	. "	3		4		1
	Old Custodian		New Cus	todian	Date of Cha	ange	Reason		-
					·-				

#### **GENERAL INTERROGATORIES**

28.05	Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to
	make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as
	such. ["that have access to the investment accounts"; "handle securities"]

Name of Firm or Individual	Affiliation	
BLACKROCK FINANCIAL MANAGEMENT, INC	U	
W. Mark Preston	I	
00.0507.5		
28.0597 For those firms/individuals listed in the table for Question 28.05, do any	/ tirms/inaiviau	als unaffiliated with the reporting entity (i.e.

Yes [ X ] No [ ] designated with a "U") manage more than 10% of the reporting entity's assets?... 28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the

total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ X ] No [ ]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for

1	2	3	4	5
				Investment
				Management
Central Registration				Agreement
Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
107105	BLACKROCK FINANCIAL MANAGEMENT, INC	549300LVXY1VJKE13M84	The SEC	DS

Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? Yes [ ] No [ X ]

If yes, complete the following schedule:

1	2	3
'	2	Book/Adjusted
CUSIP#	Name of Mutual Fund	Carrying Value
29.2999 - Total		0

29.3 For each mutual fund listed in the table above, complete the following schedule:

1	2	3	4
		Amount of Mutual	
		Fund's Book/Adjusted	
		Carrying Value	
	Name of Significant Holding of the	Attributable to the	Date of
Name of Mutual Fund (from above table)	Mutual Fund	Holding	Valuation

Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
	Ctatamant (Admittad)		Excess of Statement over Fair Value (-), or
	Statement (Admitted) Value	Fair Value	Fair Value over Statement (+)
30.1 Bonds	1,585,334,780	1,581,043,794	(4,290,986)
30.2 Preferred stocks	0	0	0
30.3 Totals	1,585,334,780	1,581,043,794	(4,290,986)

Describe the sources or methods utilized in determining the fair values: 30.4

Fair value of actively traded debt and equity securities are based on quoted market prices. Fair value of inactively traded debt securities are based on quoted market prices of identical or similar securities or based on observable inputs like interest rates using either a market or income valuation.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [ ] No [ X ]

If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?

Yes [ ] No [ ]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

32.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?..... Yes [ X ] No [ ]

32.2 If no, list exceptions:

#### **GENERAL INTERROGATORIES**

33.	By self-designating 5*GI securities, the reporting entity is certifying the following elements of each self-designa a. Documentation necessary to permit a full credit analysis of the security does not exist. b. Issuer or obligor is current on all contracted interest and principal payments. c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal. Has the reporting entity self-designated 5*GI securities?	·	Yes [	] No [ X ]
	OTHER			
34.1	Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?		\$	0
34.2	List the name of the organization and the amount paid if any such payment represented 25% or more of the to service organizations and statistical or rating bureaus during the period covered by this statement.	tal payments to trade a	ssociations,	
	1 Name	2 Amount Paid		
	ivalie	Amount Faid		
35.1	Amount of payments for legal expenses, if any?		\$	2,251,189
35.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total paymenting the period covered by this statement.	ents for legal expenses	3	
	1 Name	2 Amount Paid		
	OMELVENY & MYERS LLP			
36.1	Amount of payments for expenditures in connection with matters before legislative bodies, officers or department	ents of government, if a	any?\$	0
36.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment connection with matters before legislative bodies, officers or departments of government during the period co		t.	
	1 Name	2 Amount Paid		
	Name	AHIUUHI F alu		

### **GENERAL INTERROGATORIES**

#### PART 2 - HEALTH INTERROGATORIES

1.1		the reporting entity have any direct Medicare Supplement Insurance in force				^
1.2 1.3		indicate premium earned on U.S. business onlyportion of Item (1.2) is not reported on the Medicare Supplement Insurance				0
1.3		portion of item (1.2) is not reported on the Medicare Supplement insurance Reason for excluding	Experience Exhibit?	-Ф		_
	1.01	Teason for excitating				
1.4	Indica	te amount of earned premium attributable to Canadian and/or Other Alien n	ot included in Item (1.2) above	.\$		0
1.5	Indica	te total incurred claims on all Medicare Supplement Insurance.		.\$		0
1.6	Indivi	dual policies:	Most current three years:			
			1.61 Total premium earned	.\$		.0
			1.62 Total incurred claims			
			1.63 Number of covered lives			.0
			All years prior to most current three years:	_		_
			1.64 Total premium earned	.\$		.0
			1.65 Total incurred claims 1.66 Number of covered lives			
			1.00 Nulliber of covered lives			_0
1.7	Groui	policies:	Most current three years:			
	G. 64 <sub>1</sub>	, political.	1.71 Total premium earned	\$		.0
			1.72 Total incurred claims			
			1.73 Number of covered lives			
			All years prior to most current three years:			
			1.74 Total premium earned	.\$		.0
			1.75 Total incurred claims	.\$		.0
			1.76 Number of covered lives			.0
_		<b>-</b> .				
2.	Healt	n Test:	1			
			1 2 Current Year Prior Year			
	2.1	Premium Numerator				
	2.2	Premium Denominator	7,261,094,9027,285,474,754			
	2.3	Premium Ratio (2.1/2.2)	1.000			
	2.4	Reserve Numerator				
	2.5	Reserve Denominator	633,593,838			
	2.6	Reserve Ratio (2.4/2.5)	1.0001.000			
3.1	retui	ne reporting entity received any endowment or gift from contracting hospitals ned when, as and if the earnings of the reporting entity permits?	s, physicians, dentists, or others that is agreed will be	Yes [ ]	No [ X ]	
3.2	ii yes	give particulars:				
4.1	Have depe	copies of all agreements stating the period and nature of hospitals', physiciandents been filed with the appropriate regulatory agency?	ans', and dentists' care offered to subscribers and	Yes [ X ]	No [ ]	
1.2	If not	previously filed, furnish herewith a copy(ies) of such agreement(s). Do these	e agreements include additional benefits offered?	Yes [ ]	No [ X ]	
5.1		the reporting entity have stop-loss reinsurance?				
5.2		explain:				
	,					
5.3	Maxir	num retained risk (see instructions)	5.31 Comprehensive Medical	\$	1,000,00	)0
		,	5.32 Medical Only			
			5.33 Medicare Supplement	.\$		.0
			5.34 Dental & Vision			
			5.35 Other Limited Benefit Plan			
			5.36 Other	.\$		.0
6.	hold agre	ibe arrangement which the reporting entity may have to protect subscribers harmless provisions, conversion privileges with other carriers, agreements ements:	with providers to continue rendering services, and any other			
		der contracts include hold harmless and continuation of benefits provisions. pany.				
7.1	Does	the reporting entity set up its claim liability for provider services on a service	date basis?	Yes [ X ]	No [ ]	
7.2	If no,	give details				
8.	Provi	de the following information regarding participating providers:	8.1 Number of providers at start of reporting year .			
			8.2 Number of providers at end of reporting year		459,4	16
9.1	Does	the reporting entity have business subject to premium rate guarantees?		Yes [ ]	No [ X 1	
	2003	12-13-19 charty have seemled outsjoot to promite rate guarantees:				
9.2	If yes	direct premium earned:	9.21 Business with rate guarantees between 15-36 months.			
			9.22 Business with rate guarantees over 36 months	\$		.0

#### **GENERAL INTERROGATORIES**

10.1	Does the reporting entity have Incentive Pool, Withhold or Bonus Arrangements in it	s provider contracts?	Yes [	Х]	No	[	]
10.2	If yes:	10.21 Maximum amount payable bonuses	\$		54	,804	4,204
		10.22 Amount actually paid for year bonuses	.\$		7	,767	7,717
		10.23 Maximum amount payable withholds	\$				0
		10.24 Amount actually paid for year withholds	.\$				0
11.1	Is the reporting entity organized as:						
		11.12 A Medical Group/Staff Model,	Yes [	]	No	) [	Χ]
		11.13 An Individual Practice Association (IPA), or, .	Yes [	]	No	) [	Χ]
		11.14 A Mixed Model (combination of above)?	Yes [	]	No	) [	Х]
11.2	Is the reporting entity subject to Statutory Minimum Capital and Surplus Requiremen	ts?	Yes [	Χ]	No	[	]
11.3	If yes, show the name of the state requiring such minimum capital and surplus.			0hi	o 39	29.0	011 &
			3929.0	J1;		_	
11.4	If yes, show the amount required.		\$		565	,41°	1,866
11.5	Is this amount included as part of a contingency reserve in stockholder's equity?		Yes [	]	No	[ )	( )
11.6	If the amount is calculated, show the calculation						
	See RBC calculation or state regulation.						

12. List service areas in which reporting entity is licensed to operate:

is licensed to operate:	
1 Name of Service Area	
AL - Baldwin, Bibb, Clarke, Escambia, Fayette, Jefferson, Lau- awrence, Limestone, Madison, Mobile, Shelby, Tuscaloosa, Walk	
AR - Baxter, Benton, Boone, Carroll, Cleburne, Craighead, Crai Faulkner, Franklin, Fulton, Garland, Hempstead, Howard, Indepe Izard, Jefferson, Johnson, Little River, Logan, Lonoke, Madiso Miller, Perry, Pope, Pulaski, Randolph, Saline, Searcy, Sebast Sevier, Sharp, Van Buren, Washington	ndence, n, Marion, ian,
CO - Adams, Arapahoe, Boulder, Broomfield, Denver, Douglas, E Elbert, Fremont, Jefferson, Larimer, Pueblo, Teller, Weld ID - Ada, Bonner, Canyon, Kootenai, Payette	
IL - Boone, Brown, Bureau, Cass, Cook, DeKalb, Dewitt, DuPage Grundy, Hancock, Henderson, Henry, Kane, Kankakee, Kendall, Kn aSalle, Lee, Livingston, Logan, Madison, Marshall, McDonough, McLean, Mercer, Ogle, Peoria, Putman, Sangamon, Shuyler, St. C Stark, Stephenson, Tazewell, Warren, Whiteside, Will, Winnebag	, Fulton, ox, Lake, McHenry, lair,
IN - Adams, Allen, Boone, Clark, DeKalb, Floyd, Gibson, Hamil Hancock, Hendricks, Huntington, Johnson, Kosciusko, Lake, Madi Marion, Marshall, Morgan, Posey, St. Joseph, Vanderburgh, Well	son, s, Whitley
KS - Butler, Douglas, Harvey, Jefferson, Johnson, Leavenworth Sedgwick, Shawnee, Sumner, Wyandotte KY - Statewide	, Miami,
MO - Audrian, Barry, Barton, Benton, Boone, Callaway, Cass, C Christian, Clay, Cole, Cooper, Crawford, Dade, Dallas, Douglas Franklin, Gasconade, Greene, Henry, Hickory, Howard, Howell, J Jasper, Jefferson, Johnson, Laclede, Lafayette, Lawrence, Lind McDonald, Moniteau, Monroe, Montgomery, Newton, Ozark, Pettis, Polk, Pulaski, Ray, St. Charles, St. Clair, St. Francois, St. Louis City, Stone, Taney, Warren, Washington, Webster, Wright NE - Cass, Dakota, Dodge, Douglas, Lancaster, Sarpy, Saunders	, ackson, oln, Platte, Louis, St.
/ashington NM - Bernalillo, San Miguel, Sandoval, Santa Fe, Torrance, Va NV - Carson City, Clark, Douglas (partial), Lyon (partial), N /ashoe	
OH - Allen, Butler, Carroll, Clark, Clermont, Columbiana, Cuy, Delaware, Erie, Fairfield, Franklin, Geauga, Greene, Hamilton, Licking, Lorain, Lucas, Mahoning, Medina, Montgomery, Muskingu Portage, Preble, Sandusky, Seneca, Stark, Summit, Trumbull, Un Warren, Wayne, Wood	Lake, m, Ottawa,
TN - Anderson, Bledsoe, Blount, Bradley, Campbell, Carter, Cl Cocke, Davidson, DeKalb, Fayette, Fentress, Grainger, Greene, Hamblen, Hamilton, Hancock, Hawkins, Jefferson, Johnson, Knox, Macon, Marion, Marshall, McMinn, Meigs, Monroe, Morgan, Picket Rhea, Roane, Scott, Sequatchie, Sevier, Shelby, Smith, Sulliva Trousdale, Unicoi, Union, Washington, Wilson	Grundy, Loundon, t, Polk, n, Tipton,
SC - Anderson, Berkeley, Calhoun, Charleston, Cherokee, Colle Dorchester, Greenville, Laurens, Lexington, Pickens, Richland, Spartanburg, York TX - Statewide	ton,
VA — Albemarle, Alexandria City, Arlington, Bedford, Bedford of Bland, Botetourt, Bristol City, Buchanan, Buckingham, Charlott City, Chesapeake City, Chesterfield, Colonial Heights City, Crockenson, Dinwiddie, Fairfax, Fairfax City, Falls Church City Floyd, Fluvanna, Franklin, Goochland, Grayson, Greene, Hampton Hanover, Henrico, Hopewell City, Isle of Wight, James City, Le Louisa, Manassas City, Manassas Park City, Montgomery, Nelson City, Norfolk City, Norton City, Petersburg City, Poquoso Portsmouth City, Powhatan, Prince William, Pulaski, Radford Ci Richmond City, Roanoke, Roanoke City, Russell, Salem City, Sco Suffolk City, Tazewell, Virginia Beach City, Washington, Willicity, Wise, Wythe, York	City, esville aig, , Fauquier City, e, Loudoun Newport n City, ty, tt, Smyth, amsburg

#### Attachment I.B.2-11: Humana Health Plan, Inc.'s 2018 Health Annual Statement

#### ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Humana Health Plan Inc.

		1
	Name	of Service Area
Williamsburg City, Wise,	Wythe,	York

	Do you act as a custodian for health savings account	118?					Yes [ ]	No [X]	
13.2	If yes, please provide the amount of custodial funds	held as of the re	porting date				\$		0
13.3	Do you act as an administrator for health savings ac	counts?					Yes [ ]	No [ X ]	
13.4	If yes, please provide the balance of funds administ	ered as of the re	porting date				\$		0
	Are any of the captive affiliates reported on Schedul If the answer to 14.1 is yes, please provide the follows:		orized reinsurers?			Yes [	] No [ X	] N/A [	]
	1	2	3	4	Assets	Supporting Reserve	e Credit		
		NAIC	D		5	- <sup>6</sup> .	7		
		Company	Domiciliary	Reserve	Letters of	Trust			
	Company Name	Code	Jurisdiction	Credit	Credit	Agreements	Other		
15.	Provide the following for individual ordinary life insuceded):	Code					Other		
15.	Provide the following for individual ordinary life insur	Code		for the current year		nce assumed or			0
15.	Provide the following for individual ordinary life insur	Code		for the current year 15.1 E	ar (prior to reinsura	nce assumed or	\$\$		0

*Ordinary Life Insurance Includes
Term(whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

#### **FIVE-YEAR HISTORICAL DATA**

		1 2017	2 2016	3 2015	4 2014	5 2013
	Balance Sheet (Pages 2 and 3)				-	
1.	Total admitted assets (Page 2, Line 28)	2,029,137,243	1,678,617,912	1,385,609,992	1,275,064,733	811,647,433
2.	Total liabilities (Page 3, Line 24)			784,302,879		
3.	Statutory minimum capital and surplus requirement				405,952,914	
4.	Total capital and surplus (Page 3, Line 33)					379,244,173
	Income Statement (Page 4)		, ,	, ,	, ,	, ,
5.	Total revenues (Line 8)	7,259,627,246	7,278,938,667	5,790,931,713	4,947,145,952	3,694,249,367
6.	Total medical and hospital expenses (Line 18)					
7.	Claims adjustment expenses (Line 20)					
8.	Total administrative expenses (Line 21)					
9.	Net underwriting gain (loss) (Line 24)					
10.	Net investment gain (loss) (Line 27)					
11.	Total other income (Lines 28 plus 29)					
12.	Net income or (loss) (Line 32)					
	Cash Flow (Page 6)					
13.	Net cash from operations (Line 11)	409,058,576	92,975,439	(65,987,280)	(32,225,379)	(48,944,370)
	Risk-Based Capital Analysis					
14.	Total adjusted capital	998,885,395	866,731,275	601,307,113	585,645,715	379,244,173
15.	Authorized control level risk-based capital				135,317,638	
	Enrollment (Exhibit 1)					
16.	Total members at end of period (Column 5, Line 7)	947,893	968,163	861,463	823,465	586,003
17.	Total members months (Column 6, Line 7)	11,206,720	11,376,388	9,944,267	8,974,656	6,847,876
	Operating Percentage (Page 4) (Item divided by Page 4, sum of Lines 2, 3 and 5) x 100.0					
18.	Premiums earned plus risk revenue (Line 2 plus Lines 3 and 5)	100.0	100.0	100.0	100.0	100.0
19.	Total hospital and medical plus other non-health (Lines 18 plus Line 19)	85.2	85.7	87.8	85.6	86.0
20.	'	3.3	3.4	3.8	4.0	4.0
21.	Other claims adjustment expenses			1.1	8	0.7
22.	Total underwriting deductions (Line 23)		98.8	102.0	100.8	102.1
23.	Total underwriting gain (loss) (Line 24)	2.1	1.2	(2.0)	(8.0)	(2.1)
	Unpaid Claims Analysis (U&I Exhibit, Part 2B)					
24.	Total claims incurred for prior years (Line 13, Col. 5)	502,585,203	396,875,587	407,680,313	280,827,191	230,359,333
25.	Estimated liability of unpaid claims-[prior year (Line 13, Col. 6)]	509,609,909	422,286,678	415,727,854	302,970,154	250,562,148
	Investments In Parent, Subsidiaries and Affiliates					
26.	Affiliated bonds (Sch. D Summary, Line 12, Col. 1)	0	0	0	0	0
27.	Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)					0
28.	Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)					29,233,357
29.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0		0
30.	Affiliated mortgage loans on real estate			0	0	0
31.	All other affiliated				_	0
32.	Total of above Lines 26 to 31					29,233,357
33.	Total investment in parent included in Lines 26 to			. ,	. ,	. , .
	31 above.  If a party to a merger, have the two most recent years of	0	0	0	0	(



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	N)	
NAIC Group Code 0119 BUSINESS	S IN THE STATE OF	Alabama				DURING THE YE	AR 2017	NAIC Con	npany Code	95885
	1	Comprehensive (Hos		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	25,745	0	0	0	0	0	0	25,745	0	(
2. First Quarter	24,748	0	0	0	0	0	0	24,748	0	(
3. Second Quarter	25,246	0	0	0	0	0	0	25,246	0	(
4. Third Quarter	25,750	0	0	0	0	0	0	25,750	0	(
5. Current Year	26,225	0	0	0	0	0	0	26,225	0	(
6. Current Year Member Months	303,714	0	0	0	0	0	0	303,714	0	(
Total Member Ambulatory Encounters for Year:										
7 Physician	544,368	0	0	0	0	0	0	544,368	0	(
8. Non-Physician	264,961	0	0	0	0	0	0	264,961	0	(
9. Total	809,329	0	0	0	0	0	0	809,329	0	(
10. Hospital Patient Days Incurred	67,247	0	0	0	0	0	0	67,247	0	(
11. Number of Inpatient Admissions	7,245	0	0	0	0	0	0	7,245	0	(
12. Health Premiums Written (b)	265,311,305	0	0	0	0	0	0	265,311,305	0	(
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	(
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	(
15. Health Premiums Earned	265,311,305	0	0	0	0	0	0	265,311,305	0	(
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	(
17. Amount Paid for Provision of Health Care Services	210,995,492	0	0	0	0	5	0	210,995,487	0	(
18 Amount Incurred for Provision of Health Care Services	214,665,608	0	0	0	0	5	0	214,665,603	0	(



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO		
NAIC Group Code 0119 BUSINES	S IN THE STATE OF	Arizona				DURING THE YE	AR 2017	NAIC Cor	npany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	70,605	4,749	20,894	0	0	0	2,194	42,768	0	
2. First Quarter	73,645	0	23,612	0	0	0	1,742	48,291	0	
3. Second Quarter	73,805	0	23, 152	0	0	0	1,719	48,934	0	
4. Third Quarter	74,609	0	23,288	0	0	0	1,710	49,611	0	
5. Current Year	75,702	0	23,811	0	0	0	1,697	50,194	0	
6. Current Year Member Months	888,376	(148)	279,369	0	0	0	20,561	588,594	0	(
Total Member Ambulatory Encounters for Year:										
7 Physician	959,820	0	110,786	0	0	0	18,289	830,745	0	
8. Non-Physician	381,506	0	20,951	0	0	0	8,357	352 , 198	0	
9. Total	1,341,326	0	131,737	0	0	0	26,646	1,182,943	0	
10. Hospital Patient Days Incurred	100,929	0	4,544	0	0	0	702	95,683	0	
11. Number of Inpatient Admissions	11,489	0	819	0	0	0	76	10,594	0	
12. Health Premiums Written (b)	512,409,123	(218,999)	68,423,823	0	0	0	10,997,563	433,206,736	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	512,409,123	(218,999)	68,423,823	0	0	0	10,997,563	433,206,736	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	ı
17. Amount Paid for Provision of Health Care Services	425,232,353	2,726,574	57,228,321	0	0	0	11,498,615	353,778,843	0	
18 Amount Incurred for Provision of Health Care Services	438,964,364	(259,334)	59,461,023	0	0	0	11,047,548	368,715,127	0	



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	,	
AIC Group Code 0119 BUSINE	SS IN THE STATE OF					DURING THE YE		NAIC Cor	npany Code	95885
	1	Comprehensive (Ho	spital & Medical) 3	4	5	6	7	8	9	10
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	36,605	0	0	0	0	0	0	36,605	0	
2. First Quarter	32,755	0	0	0	0	0	0	32,755	0	
3. Second Quarter	32,451	0	0	0	0	0	0	32,451	0	
4. Third Quarter	32,362	0	0	0	0	0	0	32,362	0	
5. Current Year	32,319	0	0	0	0	0	0	32,319	0	
6. Current Year Member Months	389,902	0	0	0	0	0	0	389,902	0	
Fotal Member Ambulatory Encounters for Year:										
7 Physician	585,759	0	0	0	0	0	0	585,759	0	
8. Non-Physician	330,546	0	0	0	0	0	0	330,546	0	
9. Total	916,305	0	0	0	0	0	0	916,305	0	
10. Hospital Patient Days Incurred	79,485	0	0	0	0	0	0	79,485	0	
11. Number of Inpatient Admissions	8,851	0	0	0	0	0	0	8,851	0	
12. Health Premiums Written (b)	324,321,896	0	0	0	0	0	0	324,321,896	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	324,321,896	0	0	0	0	0	0	324,321,896	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	261,433,954	0	0	0	0	0	0	261,433,954	0	
18 Amount Incurred for Provision of Health Care Services	267,788,157	0	0	0	0	0	0	267,788,157	0	



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION Humana Health Plan, Inc. 2. Louisville, KY

								(LOCATIO	N)	
NAIC Group Code 0119 BUSINESS	S IN THE STATE OF					DURING THE YE	AR 2017	NAIC Cor	mpany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
	Total	individual	Group	Supplement	Offig	Offig	neaith benefit Plan	Medicare	iviedicaid	Other
Total Members at end of:										
1. Prior Year	47,131	7,976	17,438	0	0	0	763	20,954	0	C
2. First Quarter	39,921	0	16,135	0	0	0	868	22,918	0	0
Second Quarter	39,419	0	15,131	0	0	0	885	23,403	0	0
4. Third Quarter	39,372	0	14,650	0	0	0	895	23,827	0	0
5. Current Year	39,327	0	14,163	0	0	0	886	24,278	0	0
6. Current Year Member Months	473,807	(503)	181,894	0	0	0	10,499	281,917	0	0
Total Member Ambulatory Encounters for Year:										
7 Physician	451,054	0	73,787	0	0	0	4,964	372,303	0	0
8. Non-Physician	259,517	0	28,501	0	0	0	1,905	229,111	0	0
9. Total	710,571	0	102,288	0	0	0	6,869	601,414	0	0
10. Hospital Patient Days Incurred	49,289	0	2,452	0	0	0	126	46,711	0	C
11. Number of Inpatient Admissions	5,627	0	462	0	0	0	28	5,137	0	0
12. Health Premiums Written (b)	276,996,950	1,266,038	61,872,981	0	0	0	3,462,917	210,395,014	0	0
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	C
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	276,089,624	1,266,038	60,965,655	0	0	0	3,462,917	210,395,014	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	(
17. Amount Paid for Provision of Health Care Services	220,341,748	4,323,339	41,974,180	0	0	0	2,813,433	171,230,796	0	0
18 Amount Incurred for Provision of Health Care Services	220,720,939	(1,773,641)	41,690,316	0	0	0	2,730,585	178,073,679	0	0



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	,	
NAIC Group Code 0119 BUSINES	SS IN THE STATE OF	- Idaho				DURING THE YE	AR 2017	NAIC Cor	mpany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	3,688	0	0	0	0	0	0	3,688	0	
2. First Quarter	3,685	0	0	0	0	0	0	3,685	0	
3. Second Quarter	3,709	0	0	0	0	0	0	3,709	0	
4. Third Quarter	3,752	0	0	0	0	0	0	3,752	0	
5. Current Year	3,796	0	0	0	0	0	0	3,796	0	(
6. Current Year Member Months	44,723	0	0	0	0	0	0	44,723	0	(
Total Member Ambulatory Encounters for Year:										
7 Physician	55,698	0	0	0	0	0	0	55,698	0	
8. Non-Physician	50,977	0	0	0	0	0	0	50,977	0	
9. Total	106,675	0	0	0	0	0	0	106,675	0	
10. Hospital Patient Days Incurred	6,380	0	0	0	0	0	0	6,380	0	
11. Number of Inpatient Admissions	810	0	0	0	0	0	0	810	0	
12. Health Premiums Written (b)	36,388,266	0	0	0	0	0	0	36,388,266	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	1
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	36,388,266	0	0	0	0	0	0	36,388,266	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	28,630,478	0	0	0	0	0	0	28,630,478	0	
18 Amount Incurred for Provision of Health Care Services	29,436,935	0	0	0	0	0	0	29,436,935	0	

<sup>(</sup>a) For health business: number of persons insured under PPO managed care products \_\_\_\_\_\_\_231 and number of persons insured under indemnity only products \_\_\_\_\_\_\_\_36,388,266



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	N)		
NAIC Group Code 0119 BUSINESS	S IN THE STATE OF	Illinois				DURING THE YE	AR 2017	NAIC Con	npany Code	95885	
	1	Comprehensive (Ho		4	5	6	7	8	(LOCATION) NAIC Company Code 8 9  Title XVIII Title XIX Medicare Medicaid		
		2	3								
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan			Other	
Total Members at end of:											
1. Prior Year	105,656	1,852	14,481	0	0	0	8,098	67,031	14 , 194	0	
2. First Quarter	110,639	4,212	13,230	0	0	0	6,425	73,018	13,754	0	
3. Second Quarter	114,301	4,267	13 , 154	0	0	0	6,216	73,804	16,860	0	
4. Third Quarter	113,458	4,024	12,896	0	0	0	6,063	75,222	15,253	0	
5. Current Year	114,919	3,633	12,508	0	0	0	5,977	77,098	15,703	0	
6. Current Year Member Months	1,320,689	47,397	138,959	0	0	0	72,609	890,786	170,938	0	
Total Member Ambulatory Encounters for Year:											
7 Physician	1,869,275	27,282	69,772	0	0	0	78,851	1,445,004	248,366	0	
8. Non-Physician	889,256	10 , 404	29,354	0	0	0	32,822	580,329	236,347	0	
9. Total	2,758,531	37,686	99,126	0	0	0	111,673	2,025,333	484,713	0	
10. Hospital Patient Days Incurred	203,120	1,685	3,561	0	0	0	3,567	179,134	15,173	0	
11. Number of Inpatient Admissions	24,122	288	622	0	0	0	456	21,088	1,668	0	
12. Health Premiums Written (b)	1,090,033,128	28,994,356	60,451,204	0	0	0	50,983,436	798,740,057	150,864,075	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	1,089,274,463	28,994,356	60,451,204	0	0	0	50,983,436	798,740,057	150,105,410	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	927,368,434	19,847,717	57,027,628	0	0	0	39,700,444	670,960,412	139,832,233	0	
18 Amount Incurred for Provision of Health Care Services	960,026,173	20,729,049	50,164,099	0	0	0	46,445,228	694,730,188	147,957,609	0	

<sup>(</sup>a) For health business: number of persons insured under PPO managed care products \_\_\_\_\_\_4,675 and number of persons insured under indemnity only products \_\_\_\_\_\_0.

<sup>(</sup>b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ .......798,740,057



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIOI	•	
NAIC Group Code 0119 BUSINES	S IN THE STATE OF	Indiana				DURING THE YE	AR 2017	NAIC Con	npany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	33, 173	0	6,404	0	0	0	0	26,769	0	0
2. First Quarter	34,456	0	5,681	0	0	0	0	28,775	0	
3. Second Quarter	34,527	0	5,256	0	0	0	0	29,271	0	0
4. Third Quarter	35,826	0	5,767	0	0	0	0	30,059	0	(
5. Current Year	37,167	0	6,079	0	0	0	0	31,088	0	(
6. Current Year Member Months	422,699	0	68,058	0	0	0	0	354,641	0	(
Total Member Ambulatory Encounters for Year:										
7 Physician	592,688	0	33,303	0	0	0	0	559,385	0	0
8. Non-Physician	329,569	0	11,301	0	0	0	0	318,268	0	
9. Total	922,257	0	44,604	0	0	0	0	877,653	0	(
10. Hospital Patient Days Incurred	79,661	0	1,188	0	0	0	0	78,473	0	(
11. Number of Inpatient Admissions	9,163	0	225	0	0	0	0	8,938	0	(
12. Health Premiums Written (b)	359,191,063	0	19,999,561	0	0	0	0	339,191,502	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	(
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	(
15. Health Premiums Earned	359,389,398	0	20,197,896	0	0	0	0	339,191,502	0	(
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	(
17. Amount Paid for Provision of Health Care Services	275,721,126	0	15,113,635	0	0	0	0	260,607,491	0	(
18 Amount Incurred for Provision of Health Care Services	286,022,942	0	15,035,771	0	0	0	0	270,987,171	0	(



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATION	٧)	
AIC Group Code 0119 E	BUSINESS IN THE STATE OF	Kansas				DURING THE YE	AR 2017	NAIC Com	npany Code	95885
	1	Comprehensive (Ho		4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	011
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	26,946	0	2,323	0	0	0	3,902	20,721	0	
2. First Quarter	19,781	0	194	0	0	0	3,235	16,352	0	
3. Second Quarter	19,688	0	182	0	0	0	3,182	16,324	0	
4. Third Quarter	19,671	0	232	0	0	0	3,140	16,299	0	
5. Current Year	19,664	0	228	0	0	0	3,115	16,321	0	
6. Current Year Member Months	235,857	0	2,421	0	0	0	37,616	195,820	0	
Total Member Ambulatory Encounters for Year:										
7 Physician	341,040	0	1,924	0	0	0	33,234	305,882	0	
8. Non-Physician	186,389	0	1,079	0	0	0	16,048	169,262	0	
9. Total	527,429	0	3,003	0	0	0	49,282	475,144	0	
10. Hospital Patient Days Incurred	54,951	0	219	0	0	0	1,864	52,868	0	
11. Number of Inpatient Admissions	5,525	0	25	0	0	0	209	5,291	0	
12. Health Premiums Written (b)	186,397,781	0	925,823	0	0	0	19,833,532	165,638,426	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	186,397,781	0	925,823	0	0	0	19,833,532	165,638,426	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Servi	ices161,854,174	0	3,245,951	0	0	0	16,866,870	141,741,353	0	
18 Amount Incurred for Provision of Health Care S	Services 160,130,434	0	1,923,282	0	0	0	17,854,910	140,352,242	0	



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	,	
NAIC Group Code 0119 BUSINES	S IN THE STATE OF	Kentucky				DURING THE YE	AR 2017	NAIC Cor	mpany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	268,413	10 , 143	105,858	0	0	0	1,614	13,253	137,545	0
2. First Quarter	263,685	1,892	104,385	0	0	0	1,513	14,057	141,838	0
3. Second Quarter	265,498	1,766	103,898	0	0	0	1,507	14,178	144 , 149	0
4. Third Quarter	262,895	1,590	104,479	0	0	0	1,496	14,267	141,063	0
5. Current Year	274,926	1,459	108,042	0	0	0	1,491	14,466	149,468	0
Current Year Member Months	3,230,720	19,314	1,258,001	0	0	0	17,644	170,273	1,765,488	0
Total Member Ambulatory Encounters for Year:										
7 Physician	4,716,375	18,601	854,422	0	0	0	16,856	348,307	3,478,189	0
8. Non-Physician	2,305,449	7,573	343,944	0	0	0	7,310	172,794	1,773,828	0
9. Total	7,021,824	26,174	1,198,366	0	0	0	24,166	521,101	5,252,017	0
10. Hospital Patient Days Incurred	268,710	1,270	30,342	0	0	0	756	46,504	189,838	0
11. Number of Inpatient Admissions	53,309	140	5,105	0	0	0	93	5,007	42,964	0
12. Health Premiums Written (b)	1,617,516,703	6,288,220	505,941,725	0	0	0	8,832,595	163,071,135	933,383,028	0
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	1,617,516,703	6,288,220	505,941,725	0	0	0	8,832,595	163,071,135	933,383,028	0
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services	1,386,308,182	7,479,365	420,953,075	0	0	0	7,111,377	136,319,715	814,444,650	0
18 Amount Incurred for Provision of Health Care Services	1,382,059,008	1,219,838	424,782,899	0	0	0	7,269,962	139,872,802	808,913,507	0

<sup>(</sup>a) For health business: number of persons insured under PPO managed care products \_\_\_\_\_\_\_\_107,391 and number of persons insured under indemnity only products \_\_\_\_\_\_\_

<sup>(</sup>b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ ......163,071,135



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION Humana Health Plan, Inc. 2. Louisville, KY

								(LOCATIO	N)	
NAIC Group Code 0119 BUSINESS	S IN THE STATE OF					DURING THE YE	AR 2017	NAIC Cor	mpany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	49,660	0	341	0	0	0	0	49,319	0	0
2. First Quarter	45,884	0	170	0	0	0	0	45,714	0	0
3. Second Quarter	45,900	0	169	0	0	0	0	45,731	0	0
4. Third Quarter	46,028	0	170	0	0	0	0	45,858	0	0
5. Current Year	46,155	0	168	0	0	0	0	45,987	0	0
6. Current Year Member Months	551,834	0	2,012	0	0	0	0	549,822	0	0
Total Member Ambulatory Encounters for Year:										
7 Physician	857,093	0	1,011	0	0	0	0	856,082	0	0
8. Non-Physician	523,119	0	497	0	0	0	0	522,622	0	0
9. Total	1,380,212	0	1,508	0	0	0	0	1,378,704	0	0
10. Hospital Patient Days Incurred	139,671	0	28	0	0	0	0	139,643	0	C
11. Number of Inpatient Admissions	14,859	0	5	0	0	0	0	14,854	0	C
12. Health Premiums Written (b)	486,814,240	0	1,003,324	0	0	0	0	485,810,916	0	0
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	486,814,240	0	1,003,324	0	0	0	0	485,810,916	0	0
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	(
17. Amount Paid for Provision of Health Care Services	393,491,933	0	686,923	0	0	0	(263, 178)	393,068,188	0	0
18 Amount Incurred for Provision of Health Care Services	394,883,863	0	341,554	0	0	0	98	394,542,211	0	0



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	,	
NAIC Group Code 0119 BUSINE	SS IN THE STATE OF	Nebraska				DURING THE YE	AR 2017	NAIC Cor	mpany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	1,892	0	0	0	0	0	0	1,892	0	
2. First Quarter		0	0	0	0	0	0	1,347	0	(
3. Second Quarter		0	0	0	0	0	0	1,312	0	
4. Third Quarter		0	0	0	0	0	0	1,290	0	ļ
5. Current Year	1,269	0	0	0	0	0	0	1,269	0	(
6. Current Year Member Months	15,847	0	0	0	0	0	0	15,847	0	(
Total Member Ambulatory Encounters for Year:										
7 Physician	18,708	0	0	0	0	0	0	18,708	0	
8. Non-Physician	12,871	0	0	0	0	0	0	12,871	0	
9. Total	31,579	0	0	0	0	0	0	31,579	0	
10. Hospital Patient Days Incurred	3,813	0	0	0	0	0	0	3,813	0	
11. Number of Inpatient Admissions	355	0	0	0	0	0	0	355	0	(
12. Health Premiums Written (b)	10,785,149	0	0	0	0	0	0	10 , 785 , 149	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	(
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	10,785,149	0	0	0	0	0	0	10,785,149	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	9,240,183	0	0	0	0	0	0	9,240,183	0	
18 Amount Incurred for Provision of Health Care Services	8,381,884	0	0	0	0	0	0	8,381,884	0	(



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	'	
NAIC Group Code 0119 BUSINE	SS IN THE STATE OF	Nevada				DURING THE YE	AR 2017	NAIC Cor	mpany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	46,178	0	1,102	0	0	0	0	45,076	0	
2. First Quarter	46,627	0	951	0	0	0	0	45,676	0	!
3. Second Quarter	46,521	0	754	0	0	0	0	45,767	0	
4. Third Quarter	46,855	0	808	0	0	0	0	46,047	0	
5. Current Year	47,278	0	806	0	0	0	0	46,472	0	!
6. Current Year Member Months	559,639	0	9,490	0	0	0	0	550,149	0	1
Total Member Ambulatory Encounters for Year:										
7 Physician		0	2,300	0	0	0	0	874,288	0	
8. Non-Physician	321,650	0	1,114	0	0	0	0	320,536	0	
9. Total	1,198,238	0	3,414	0	0	0	0	1,194,824	0	
10. Hospital Patient Days Incurred	97,310	0	111	0	0	0	0	97, 199	0	
11. Number of Inpatient Admissions	12,277	0	30	0	0	0	0	12,247	0	
12. Health Premiums Written (b)	597,858,848	0	2,065,594	0	0	0	0	595,793,254	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	
14. Property/Casualty Premiums Written		0	0	0	0	0	0	0	0	
15. Health Premiums Earned	597,858,848	0	2,065,594	0	0	0	0	595,793,254	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	542,477,088	0	1,562,320	0	0	0	0	540,914,768	0	
18 Amount Incurred for Provision of Health Care Services	551,760,257	0	1,431,419	0	0	0	0	550,328,838	0	



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION Humana Health Plan, Inc. 2. Louisville, KY

								(LOCATIO	N)	
NAIC Group Code 0119 BUSINESS	S IN THE STATE OF					DURING THE YE	AR 2017	NAIC Cor	mpany Code	95885
	1	Comprehensive (H	lospital & Medical) 3	4	5	6	7	8	9	10
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	6,609	0	0	0	0	0	0	6,609	0	0
2. First Quarter	7, 125	0	0	0	0	0	0	7,125	0	
3. Second Quarter	7,251	0	0	0	0	0	0	7,251	0	0
4. Third Quarter	7,317	0	0	0	0	0	0	7,317	0	0
5. Current Year	7,448	0	0	0	0	0	0	7,448	0	C
6. Current Year Member Months	86,894	0	0	0	0	0	0	86,894	0	0
Total Member Ambulatory Encounters for Year:										
7 Physician	102,860	0	0	0	0	0	0	102,860	0	0
8. Non-Physician	70,434	0	0	0	0	0	0	70,434	0	0
9. Total	173,294	0	0	0	0	0	0	173,294	0	(
10. Hospital Patient Days Incurred	15,838	0	0	0	0	0	0	15,838	0	(
11. Number of Inpatient Admissions	1,551	0	0	0	0	0	0	1,551	0	(
12. Health Premiums Written (b)	60,397,882	0	0	0	0	0	0	60,397,882	0	0
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	60,397,882	0	0	0	0	0	0	60,397,882	0	0
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	C
17. Amount Paid for Provision of Health Care Services	49 , 475 , 190	0	0	0	0	0	0	49,475,190	0	(
18 Amount Incurred for Provision of Health Care Services	52,997,709	0	0	0	0	0	0	52,997,709	0	0



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORAT	TION					2.					
									(LOCATIO	N)	
NAIC Group Code	BUSINES	S IN THE STATE OF					DURING THE YE			mpany Code	_
		1	Comprehensive (I	Hospital & Medical)	4	5	6	7	8	9	10
			۷	3							
		Total	Individual	Group	Medicare Supplement	Vision Onlv	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
		Total	individual	Стоир	Supplement	Only	Offiny	rieattii benefit i iaii	Medicare	iviedicaid	Other
Total Members at end of:											
1. Prior Year											
First Quarter											
Second Quarter											
4. Third Quarter								-			
5. Current Year											
6. Current Year Member Mo	nths										
Total Member Ambulatory Enco	ounters for Year:										
7 Physician											
8. Non-Physician											1
9. Total											
10. Hospital Patient Days Incu	urred										
11. Number of Inpatient Admi:	ssions										
12. Health Premiums Written	(b)										
13. Life Premiums Direct											
14. Property/Casualty Premiu	ms Written										
15. Health Premiums Earned.											
16. Property/Casualty Premiu											
17. Amount Paid for Provision	of Health Care Services										
18 Amount Incurred for Provi	sion of Health Care Services										



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATION	1)	
IAIC Group Code 0119 E	BUSINESS IN THE STATE OF					DURING THE YE	EAR 2017	NAIC Com	pany Code	95885
	1	Comprehensive (Hosp		4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	51,692	0	0	0	0	0	0	51,692	0	
2. First Quarter	42,378	0	0	0	0	0	0	42,378	0	
3. Second Quarter	42,489	0	0	0	0	0	0	42,489	0	
4. Third Quarter	42,506	0	0	0	0	0	0	42,506	0	
5. Current Year	42,771	0	0	0	0	0	0	42,771	0	
6. Current Year Member Months	510,012	0	0	0	0	0	0	510,012	0	
Total Member Ambulatory Encounters for Year:										
7 Physician	860,864	0	0	0	0	0	0	860,864	0	
8. Non-Physician	434,682	0	0	0	0	0	0	434,682	0	
9. Total	1,295,546	0	0	0	0	0	0	1,295,546	0	
10. Hospital Patient Days Incurred	119,039	0	0	0	0	0	0	119,039	0	
11. Number of Inpatient Admissions	11,971	0	0	0	0	0	0	11,971	0	
12. Health Premiums Written (b)	427, 171, 498	0	0	0	0	0	0	427, 171,498	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	427,171,498	0	0	0	0	0	0	427, 171, 498	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Servi	ices347,490,302	0	0	0	0	0	0	347,490,302	0	
18 Amount Incurred for Provision of Health Care S	Services 349,587,288	0	0	0	0	0	0	349,587,288	0	

<sup>(</sup>a) For health business: number of persons insured under PPO managed care products \_\_\_\_\_\_\_0 and number of persons insured under indemnity only products \_\_\_\_\_\_

<sup>(</sup>b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ ......427, 171,498



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATION	l)	
AIC Group Code 0119 BI	USINESS IN THE STATE OF	Tennessee				DURING THE YE	EAR 2017	NAIC Com	pany Code	95885
	1	Comprehensive (Ho		4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	4,571	0	4,222	0	0	0	349	0	0	
2. First Quarter	4,017	0	3,764	0	0	0	253	0	0	
3. Second Quarter	3,315	0	3,062	0	0	0	253	0	0	
4. Third Quarter	2,956	0	2,705	0	0	0	251	0	0	
5. Current Year	2,889	0	2,637	0	0	0	252	0	0	
6. Current Year Member Months	39,707	0	36,780	0	0	0	2,927	0	0	
Total Member Ambulatory Encounters for Year:										
7 Physician	27,055	0	23,563	0	0	0	3,492	0	0	
8. Non-Physician	9,100	0	7,800	0	0	0	1,300	0	0	
9. Total	36,155	0	31,363	0	0	0	4,792	0	0	
10. Hospital Patient Days Incurred	904	0	794	0	0	0	110	0	0	
11. Number of Inpatient Admissions	116	0	101	0	0	0	15	0	0	
12. Health Premiums Written (b)	14,626,752	0	13,191,680	0	0	0	1,435,072	0	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	14,626,752	0	13,191,680	0	0	0	1,435,072	0	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Service	ces9,971,002	0	8,665,066	0	0	0	1,305,936	0	0	
18 Amount Incurred for Provision of Health Care Se	ervices 9,844,305	0	8,376,707	0	0	0	1,467,598	0	0	



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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Humana Health Plan Inc.

# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION Humana Health Plan, Inc. 2. Louisville, KY

								(LOCATIO	•	
NAIC Group Code 0119 BUSINESS	S IN THE STATE OF					DURING THE YE	AR 2017	NAIC Cor	mpany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	105,634	0	0	0	0	0	0	105,634	0	0
2. First Quarter	98,964	0	0	0	0	0	0	98,964	0	0
3. Second Quarter	99,221	0	0	0	0	0	0	99,221	0	0
4. Third Quarter	99,777	0	0	0	0	0	0	99,777	0	0
5. Current Year	100,088	0	0	0	0	0	0	100,088	0	0
6. Current Year Member Months	1,195,013	0	0	0	0	0	0	1,195,013	0	0
Total Member Ambulatory Encounters for Year:										
7 Physician	1,854,627	0	0	0	0	0	0	1,854,627	0	0
8. Non-Physician	1,040,021	0	0	0	0	0	0	1,040,021	0	0
9. Total	2,894,648	0	0	0	0	0	0	2,894,648	0	C
10. Hospital Patient Days Incurred	273,389	0	0	0	0	0	0	273,389	0	C
11. Number of Inpatient Admissions	27,827	0	0	0	0	0	0	27,827	0	C
12. Health Premiums Written (b)	1,062,474,604	0	0	0	0	0	0	1,062,474,604	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	(
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	1,062,474,604	0	0	0	0	0	0	1,062,474,604	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	C
17. Amount Paid for Provision of Health Care Services	936,233,085	0	0	0	0	0	0	936,233,085	0	0
18 Amount Incurred for Provision of Health Care Services	939,437,075	0	0	0	0	0	0	939,437,075	0	C



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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Humana Health Plan Inc.

# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	•	
NAIC Group Code 0119 BUSINES	SS IN THE STATE OF	- Virginia				DURING THE YE	AR 2017	NAIC Co	mpany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
		2	3							1
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	59,704	0	0	0	0	0	0	46,104	13,600	0
2. First Quarter	57,370	0	0	0	0	0	0	44,413	12,957	0
3. Second Quarter	55,302	0	0	0	0	0	0	43,824	11,478	0
4. Third Quarter	53,669	0	0	0	0	0	0	43,407	10,262	0
5. Current Year	52,273	0	0	0	0	0	0	42,977	9,296	0
6. Current Year Member Months	661,451	0	0	0	0	0	0	524,906	136,545	0
Total Member Ambulatory Encounters for Year:										
7 Physician	1,191,080	0	0	0	0	0	0	939,698	251,382	0
8. Non-Physician	1,024,133	0	0	0	0	0	0	592,691	431,442	0
9. Total	2,215,213	0	0	0	0	0	0	1,532,389	682,824	0
10. Hospital Patient Days Incurred	116,464	0	0	0	0	0	0	108,925	7,539	0
11. Number of Inpatient Admissions	12,865	0	0	0	0	0	0	12,351	514	0
12. Health Premiums Written (b)	650,115,745	0	0	0	0	0	0	536,683,292	113,432,453	0
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	c
15. Health Premiums Earned	650,115,745	0	0	0	0	0	0	536,683,292	113,432,453	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	C
17. Amount Paid for Provision of Health Care Services	545,591,765	0	0	0	0	0	0	442,188,168	103,403,597	ļc
18 Amount Incurred for Provision of Health Care Services	553,365,105	0	0	0	0	0	0	448,376,393	104,988,712	0



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	•	
NAIC Group Code 0119 BUSINESS	S IN THE STATE OF	Washington				DURING THE YE	AR 2017	NAIC Cor	npany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	24,261	0	0	0	0	0	0	24,261	0	(
2. First Quarter	22,594	0	0	0	0	0	0	22,594	0	(
3. Second Quarter	22,920	0	0	0	0	0	0	22,920	0	(
4. Third Quarter	23,274	0	0	0	0	0	0	23,274	0	(
5. Current Year	23,677	0	0	0	0	0	0	23,677	0	(
6. Current Year Member Months	275,836	0	0	0	0	0	0	275,836	0	(
Total Member Ambulatory Encounters for Year:										
7 Physician	385,696	0	0	0	0	0	0	385,696	0	
8. Non-Physician	155,283	0	0	0	0	0	0	155,283	0	
9. Total	540,979	0	0	0	0	0	0	540,979	0	(
10. Hospital Patient Days Incurred	45,938	0	0	0	0	0	0	45,938	0	(
11. Number of Inpatient Admissions	4,939	0	0	0	0	0	0	4,939	0	(
12. Health Premiums Written (b)	215,705,754	0	0	0	0	0	0	215,705,754	0	(
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	(
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	(
15. Health Premiums Earned	215,705,754	0	0	0	0	0	0	215,705,754	0	(
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	(
17. Amount Paid for Provision of Health Care Services	179,005,295	0	0	0	0	0	0	179,005,295	0	(
18 Amount Incurred for Provision of Health Care Services	177,232,864	0	0	0	0	0	0	177,232,864	0	



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPOR	RT FOR: 1. CORPORATION					2					
									(LOCATIO	ON)	
NAIC C	Group Code BUSINE	SS IN THE STATE O					DURING THE YE	AR 2017	NAIC Co	mpany Code	
		1	Comprehensive (Ho	ospital & Medical)	4	5	6	7	8	9	10
			2	3							
		<b>T.</b>	1 2 2 1 1	0	Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	0,1
		Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total I	Members at end of:										
1.	Prior Year										
2.	First Quarter										
3.	Second Quarter	_									
l	Third Quarter										
	Current Year	-									
6.	Current Year Member Months				<del>-                                    </del>						
Total I	Member Ambulatory Encounters for Year:										
7	Physician										-
8.	Non-Physician										
9.	Total										
10.	Hospital Patient Days Incurred										
	Number of Inpatient Admissions										
	Health Premiums Written (b)										
	Life Premiums Direct	-									
14.	Property/Casualty Premiums Written	-									
15.	Health Premiums Earned	-									
16.	Property/Casualty Premiums Earned										
17.	Amount Paid for Provision of Health Care Services										
18	Amount Incurred for Provision of Health Care Services										



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	ON)	
NAIC Group Code 0119 BUSINES	SS IN THE STATE OF					DURING THE YE	AR 2017	NAIC Co	mpany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	968,163	24,720	173,063	0	0	0	16,920	588 , 121	165,339	(
2. First Quarter	929,621	6, 104	168 , 122	0	0	0	14,036	572,810	168,549	(
3. Second Quarter	932,875	6,033	164,758	0	0	0	13,762	575,835	172,487	
4. Third Quarter	931,367	5,614	164,995	0	0	0	13,555	580,625	166,578	
5. Current Year	947,893	5,092	168,442	0	0	0	13,418	586,474	174,467	(
6. Current Year Member Months	11,206,720	66,060	1,976,984	0	0	0	161,856	6,928,849	2,072,971	(
Total Member Ambulatory Encounters for Year:										
7 Physician	16,290,648	45,883	1,170,868	0	0	0	155,686	10,940,274	3,977,937	
8. Non-Physician	8,589,463	17,977	444,541	0	0	0	67,742	5,617,586	2,441,617	
9. Total	24,880,111	63,860	1,615,409	0	0	0	223,428	16,557,860	6,419,554	
10. Hospital Patient Days Incurred	1,722,138	2,955	43,239	0	0	0	7,125	1,456,269	212,550	
11. Number of Inpatient Admissions	212,901	428	7,394	0	0	0	877	159,056	45,146	
12. Health Premiums Written (b)	8, 194, 516, 687	36,329,615	733,875,715	0	0	0	95,545,115	6, 131,086,686	1, 197, 679, 556	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	ı
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	8,193,049,031	36,329,615	733 , 166 , 724	0	0	0	95,545,115	6, 131,086,686	1, 196, 920, 891	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	6,910,861,784	34,376,995	606,457,099	0	0	5	79,033,497	5, 133, 313, 708	1,057,680,480	
18 Amount Incurred for Provision of Health Care Services	6,997,304,910	19,915,912	603,207,070	0	0	5	86,815,929	5,225,506,166	1,061,859,828	(

<sup>(</sup>a) For health business: number of persons insured under PPO managed care products \_\_\_\_\_\_\_\_193,369 and number of persons insured under indemnity only products \_\_\_\_\_\_\_\_

<sup>(</sup>b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ ..............6,131,086,686

### **SCHEDULE S - PART 1 - SECTION 2**

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12
								Reserve Liability			Í
NAIC					Type of			Other Than for	Reinsurance Payable	Modified	1
	ID	Effective		Domiciliary	Reinsurance		Unearned	Unearned	on Paid and	Coinsurance	Funds Withheld
Company Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Premiums	Premiums	Premiums	Unpaid Losses	Reserve	Under Coinsurance
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9999999 Totals - Life, Annuity and Accident and Health

#### ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Humana Health Plan Inc.

# SCHEDULE S - PART 2 Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

2 NAIC Effective Domiciliary Company Unpaid Losses Name of Company Paid Losses Code Number Date Jurisdiction 0399999. Total Life and Annuity - U.S. Affiliates 0 0699999. Total Life and Annuity - Non-U.S. Affiliates 0799999. Total Life and Annuity - Affiliates 0 0 0 1099999. Total Life and Annuity - Non-Affiliates 0 1199999. Total Life and Annuity 0 1499999. Total Accident and Health - U.S. Affiliates 0 0 0 0 .70,018,579 0 MT. 70,018,579 1,836,090 1.836.090 70,018,579 70,018,579 2199999. Total Accident and Health - Non-Affiliates 1,836,090 2299999. Total Accident and Health 2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) 1,836,090 1,836,090 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)

70,018,579

### **SCHEDULE S - PART 3 - SECTION 2**

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

			T .						ember 31, Current Ye		0 1 5 " /		
1	2	3	4	5	6	7	8	9	10		Surplus Relief	13	14
				Domi-	<b>-</b> ,	<b>-</b> ,			Reserve Credit	11	12		
NAIC	ID.	F" ·		ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	, ID	Effective	N (0	Juris-	Reinsurance	Business	ъ .	Premiums	than for Unearned	0 11/	D: V	Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
			uthorized U.S. Affiliates				0	0	0	0	0	0	0
			uthorized Non-U.S. Affiliates				0	0	0	0	Ū	0	0
			uthorized Affiliates				0	0	0	0	0	0	0
			AXIS INSURANCE COMPANY	IL		CMM	(1,079)	0	00	0	0	0	0
16535			ZURICH AMERICAN INSURANCE COMPANY	NY		CMM	3,909	0	00	0	0	0	0
16535			ZURICH AMERICAN INSURANCE COMPANY	NY	OTH/A/I	MR	35,926	0	0	0	0	0	0
			zed U.S. Non-Affiliates				38,756	0	0	0		0	0
			uthorized Non-Affiliates				38,756	0	0	0	Ū	0	0
	Total Genera						38,756	0	0	0	0	0	0
			nauthorized U.S. Affiliates				0	0	0	0	0	0	0
			nauthorized Non-U.S. Affiliates				0	0	0	0	0	0	0
1899999.	Total Genera	l Account - U	nauthorized Affiliates				0	0	0	0	0	0	0
00000	00-0000000	11/20/2012	CARESOURCE REINSURANCE LLC	MT	QA/A/I	MC	933,383,029	0	0	0	0	0	114,460,590
1999999.	General Acco	unt - Unauth	orized U.S. Non-Affiliates		•		933,383,029	0	0	0	0	0	114,460,590
2199999.	Total Genera	l Account - U	nauthorized Non-Affiliates				933,383,029	0	0	0	0	0	114,460,590
2299999.	Total Genera	LAccount Un	authorized				933,383,029	0	0	0	0	0	114,460,590
			ertified U.S. Affiliates				0	0	0	0	0	0	0
			ertified Non-U.S. Affiliates				0	0		0			0
			ertified Affiliates				0	0		0		0	0
			ertified Non-Affiliates				0	0	0	0	0	0	0
	Total Genera						0	0	0	0	0	0	0
			thorized, Unauthorized and Certified				933.421.785		0	0	Ū	0	114.460.590
			Authorized U.S. Affiliates				000,421,700	0	0	0	Ū	0	114,400,000
			Authorized Non-U.S. Affiliates				0	0	0	0	Ū	0	0
			Authorized Affiliates  Authorized Affiliates				0	0		0		0	0
			Authorized Non-Affiliates				0	0	0	0		0	0
	Total Separat						0	0	0	0	•	0	0
							· ·	0					0
			Unauthorized U.S. Affiliates				0	0	0	0		0	0
			Unauthorized Non-U.S. Affiliates				0	0		0		0	0
			Unauthorized Affiliates				U	0	· ·	0		0	0
			Unauthorized Non-Affiliates				0	0	· ·	0			0
	Total Separat						0	0	0	0		0	0
			Certified U.S. Affiliates				0	0	0	0	U	0	0
			Certified Non-U.S. Affiliates				0	0	0	0	0	0	0
			Certified Affiliates				0	0	0	0	Ū	0	0
			Certified Non-Affiliates				0	0	0	0	0	0	0
	Total Separat						0	0	0	0	0	0	0
6899999.	Total Separat	te Accounts A	Authorized, Unauthorized and Certified				0	0	0	0	0	0	0
6999999.	Total U.S. (Si	um of 039999	99, 0899999, 1499999, 1999999, 2599999, 3099999, 3	799999, 4299999, 489	99999, 5399999	, 5999999 and							
	6499999)				*		933,421,785	0	0	0	0	0	114,460,590
7099999.	Total Non-U.	S. (Sum of 06	699999, 0999999, 1799999, 2099999, 2899999, 31999	99, 4099999, 4399999	9, 5199999, 549	9999, 6299999							
	and 6599999		. , , , , , , , , , , , , , , , , , , ,	. ,		,	0	0	0	0	0	0	0
9999999 -	Totals						933,421,785	0	0	0	0	0	114,460,590
3000000							1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	•	1	· · ·	•		, 100,00

# **SCHEDULE S - PART 4**

Reinsurance Ceded to Unauthorized Companies

					torrioararioo oot			•						
1 2	2	3	4	5	6	7	8	9	10	11	12	13	14	15
									Issuing or		Funds			Sum of Cols.
					Paid and				Confirming		Deposited by			9+11+12+13
NAIC					Unpaid Losses				Bank		and Withheld		Miscellaneous	+14 but not in
Company II	ID Effe	ctive		Reserve	Recoverable		Total	Letters of	Reference	Trust	from		Balances	Excess of
Code Num	mber Da	ite	Name of Reinsurer	Credit Taken	(Debit)	Other Debits	(Cols.5+6+7)	Credit	Number (a)	Agreements	Reinsurers	Other	(Credit)	Col. 8
0399999. Total G	General Acco	ınt - Life and Annuity U.S. Affi	liates	0	0	0	0	0	XXX	0	0	0	0	0
0699999. Total G	General Accor	ınt - Life and Annuity Non-U.S	S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
0799999. Total G	General Acco	ınt - Life and Annuity Affiliates	}	0	0	0	0	0	XXX	0	0	0	0	0
1099999. Total G	General Acco	ınt - Life and Annuity Non-Affi	liates	0	0	0	0	0	XXX	0	0	0	0	0
1199999. Total G	General Acco	int Life and Annuity		0	0	0	0	0	XXX	0	0	0	0	0
1499999. Total G	General Acco	int - Accident and Health U.S.	Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total G	General Acco	ınt - Accident and Health Non	-U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total G	General Acco	ınt - Accident and Health Affili	ates	0	0	0	0	0	XXX	0	0	0	0	0
0000000-000	000000 11/20	2012 _ CARESOURCE REINSURANCE LL	.C	0	70,018,579	0	70,018,579	0		0	114,460,590	0	7,526,263	70,018,579
1999999. Genera	al Account - A	ccident and Health U.S. Non-	Affiliates	0	70,018,579	0	70,018,579	0	XXX	0	114,460,590	0	7,526,263	70,018,579
2199999. Total G	General Accor	ınt - Accident and Health Non	-Affiliates	0	70,018,579	0	70,018,579	0	XXX	0	114,460,590	0	7,526,263	70,018,579
2299999. Total G	General Acco	ınt Accident and Health		0	70,018,579	0	70,018,579	0	XXX	0	114,460,590	0	7,526,263	70,018,579
2399999. Total G	General Acco	ınt		0	70,018,579	0	70,018,579	0	XXX	0	114,460,590	0	7,526,263	70,018,579
2699999. Total S	Separate Acco	ounts - U.S. Affiliates		0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total S	Separate Acco	ounts - Non-U.S. Affiliates		0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total S	Separate Acco	ounts - Affiliates		0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total S	Separate Acco	ounts - Non-Affiliates		0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total S				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U	J.S. (Sum of 0	399999, 0899999, 1499999,	1999999, 2699999 and 3199999)	0	70,018,579	0	70,018,579	0	XXX	0	114,460,590	0	7,526,263	70,018,579
3699999. Total N	Non-U.S. (Sur	n of 0699999, 0999999, 1799	999, 2099999, 2999999 and 3299999)	0	0	0	0	0	XXX	0	0	0	0	0
9999999 - Totals	ls			0	70,018,579	0	70,018,579	0	XXX	0	114,460,590	0	7,526,263	70,018,579

(a)	Issuing or				
	Confirming	Letters			
	Bank	of			
	Reference	Credit	American Bankers Association		Letters of
	Number	Code	(ABA) Routing Number	Issuin 🕝 Ču 🧓 🙀 k Name 🔝 🚺 🚺 💮	Credit Amount
[					

# Schedule S - Part 5 NONE

Schedule S - Part 5 - Bank Footnote **NONE** 

# SCHEDULE S - PART 6

	Five Year E	xhibit of Reinsurance	e Ceded Business (			
		1 2017	2 2016	3 2015	4 2014	5 2013
	A. OPERATIONS ITEMS					
1.	Premiums	3	1,567	2,429	2,582	1, 183
2.	Title XVIII - Medicare	36	23	(7)	126	109
3.	Title XIX - Medicaid	933,383	789 , 117	760,709	467,360	86,605
4.	Commissions and reinsurance expense allowance	63,545	67,608	66,255	39,822	0
5.	Total hospital and medical expenses	811,633	733,418	634,817	440,637	81,908
	B. BALANCE SHEET ITEMS					
6.	Premiums receivable	7,526	5,720	4,658	9,000	0
7.	Claims payable	70,019	76,381	87,085	83,400	11,912
8.	Reinsurance recoverable on paid losses	1,836	10,660	19 , 105	19,228	0
9.	Experience rating refunds due or unpaid	0	0	0	489	0
10.	Commissions and reinsurance expense allowances due	0	0	0	0	0
11.	Unauthorized reinsurance offset	114,461	68,929	121,922	106,400	10,875
12.	Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
13.	Funds deposited by and withheld from (F)	114,461	68,929	121,922	106,400	10,875
14.	Letters of credit (L)	0	0	0	0	0
15.	Trust agreements (T)	0	0	0	0	0
16.	Other (O)	0	0	0	489	1,619
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
17.	Multiple Beneficiary Trust	0	0	0	0	0
18.	Funds deposited by and withheld from (F)	0	0	0	0	0
19.	Letters of credit (L)	0	0	0	0	0
20.	Trust agreements (T)	0	0	0	0	0
21.	Other (O)	0	0	0	0	0

### **SCHEDULE S - PART 7**

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance

	riestatement of Dalance Sheet to identify Net Oredit i	1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	1,641,357,126	0	1,641,357,126
2.	Accident and health premiums due and unpaid (Line 15)	148,502,136	7,526,263	156,028,399
3.	Amounts recoverable from reinsurers (Line 16.1)	1,836,090	(1,836,090)	0
4.	Net credit for ceded reinsurance	XXX	(50, 132, 184)	(50, 132, 184)
5.	All other admitted assets (Balance)	237,441,891	0	237,441,891
6.	Total assets (Line 28)	2,029,137,243	(44,442,011)	1,984,695,232
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
7.	Claims unpaid (Line 1)	638,045,883	70,018,579	708,064,462
8.	Accrued medical incentive pool and bonus payments (Line 2)	54,804,204	0	54,804,204
9.	Premiums received in advance (Line 8)	18,445,478	0	18,445,478
10.	Funds held under reinsurance treaties with authorized and unauthorized reinsurers (Line 19 first inset amount plus second inset amount)	114,460,590	(114,460,590)	0
11.	Reinsurance in unauthorized companies (Line 20 minus inset amount)	0	0	0
12.	Reinsurance with Certified Reinsurers (Line 20 inset amount)	0	0	0
13.	Funds held under reinsurance treaties with Certified Reinsurers (Line 19 third inset amount)	0	0	0
14.	All other liabilities (Balance)	204,495,693	0	204,495,693
15.	Total liabilities (Line 24)	1,030,251,848	(44,442,011)	985,809,837
16.	Total capital and surplus (Line 33)	998,885,395	XXX	998,885,395
17.	Total liabilities, capital and surplus (Line 34)	2,029,137,243	(44,442,011)	1,984,695,232
	NET CREDIT FOR CEDED REINSURANCE			
18.	Claims unpaid	70,018,579		
19.	Accrued medical incentive pool	0		
20.	Premiums received in advance	0		
21.	Reinsurance recoverable on paid losses	1,836,090		
22.	Other ceded reinsurance recoverables	0		
23.	Total ceded reinsurance recoverables	. 71,854,670		
24.	Premiums receivable	7,526,263		
25.	Funds held under reinsurance treaties with authorized and unauthorized reinsurers	114,460,590		
26.	Unauthorized reinsurance	0		
27.	Reinsurance with Certified Reinsurers	0		
28.	Funds held under reinsurance treaties with Certified Reinsurers	0		
29.	Other ceded reinsurance payables/offsets	0		
30.	Total ceded reinsurance payables/offsets	121,986,853		
31.	Total net credit for ceded reinsurance	(50, 132, 184)		

#### SCHEDULE T PREMIUMS AND OTHER CONSIDERATIONS

**Allocated by States and Territories Direct Business Only** 2 8 9 Federal Employees Health Life & Annuity Accident & Benefits Premiums & Property/ Total Active Health Medicare Medicaid Plan Other Casualty Columns 2 Deposit-Type Premiums States, etc Statu Title XVIII Premiums Through 3 Alabama .265,311,305 0 .265,311,305 ΑL 2. Alaska 0 0 AK N 0 0 0 0 0 433,206,736 3. Arizona ΑZ .68,204,824 10,997,563 0 512 409 123 0 .0 0 4. Arkansas 324,321,896 0 .324,321,896 0 AR 0 0 5. California CA N 0 0 0 0 0 0 0 Colorado 63.139.019 210.395.014 3.462.917 276.996.950 6. CO 0 0 0 0 Connecticut 0 0 0 СТ 8. Delaware DE N n 0 0 n 0 n 0 n District of Columbia. 9. DC N 0 0 0 0 0 0 0 0 10. .0 0 0 Q 0 .0 0 0 FL 11. Georgia 0 0 0 0 0 GΑ 0 0 12. Hawaii ΗΙ N 0 0 0 0 0 0 0 0 13. Idaho .36,388,266 .36,388,266 0 ٥. ID .0 .0 ٥. 0 14. Illinois 89,445,560 798,740,057 150,864,075 0 ,090,033,128 IL 15 Indiana IN 19.999.561 339, 191, 502 0 n 0 0 359, 191, 063 0 16. lowa. IΑ N 0 0 0 0 0 0 0 0 186,397,781 17. 925,823 165,638,426 19,833,532 0 0 0 KS 0 8,832,595 18. Kentucky 512,229,945 163,071,135 933.383.028 0 0 ,617,516,703 0 19. Louisiana LA N n n 0 0 0 n 0 0 20. Maine 0 0 ME .0 .0 .0 .0 .0 0 21. Maryland 0 0 MD 0 0 0 22 Massachusetts MA N 0 0 0 0 ٥ ٥ ٥ n 23. Michigan MI N .0 0 0 0 0 0 0 0 24 MN 0 0 0 0 0 0 0 0 25 Mississippi 0 O 0 MS 0 0 26. Missouri MO 1.003.324 485.810.916 0 0 0 0 486.814.240 0 27. Montana 0 0 N. 0 0 0 MT .0 0 10,785,149 28 Nebraska 10.785.149 0 0 NE 29 Nevada NV 2.065.594 .595,793,254 0 0 ٥ ٥ .597,858,848 n New Hampshire 30. NH N 0 .0 0 0 0 0 0 0 31. New Jersey 0 0 0 .0 0 NJ .0 0 N .0 32 New Mexico .60,397,882 0 Q 0 .60,397,882 0 NM 0 33. New York NV N n 0 0 n 0 0 0 0 North Carolina 34. NC .0 0 0 0 .0 .0 0 0 35 North Dakota ND 0 0 0 0 36 Ohio ОН n 0 n ٥ ٥ ٥ ٥ n 37. Oklahoma OK N 0 0 0 0 0 0 0 0 38. Oregon OR .0 0 0 Q .0 .0 0 0 N. 39. Pennsylvania 0 0 0 n n n n n 40. Rhode Island RI N 0 0 0 0 0 0 0 0 .427, 171, 498 41. South Carolina 427.171.498 0 0 SC .0 0 0 0 42. South Dakota SD 43 Tennessee ΤN 13, 191, 680 Λ n 1.435.072 n n 14 626 752 n 1,062,474,604 44. .062.474.604 Texas ΤX 0 0 0 0 0 0 45.

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The Company allocates group premiums to the situs of the contract and individual premiums based on residence (a) Insert the number of L responses except for Canada and Other Alien.

Utah

Vermont

Virginia

Washington

West Virginia

American Samoa

U.S. Virgin Islands

Northern Mariana

Aggregate other

Benefit Plans

overflow page

Reporting entity contributions for Employee

Total (Direct Business)

Summary of remaining

write-ins for Line 58 from

Totals (Lines 58001 through 58003 plus 58998)(Line 58

DETAILS OF WRITE-INS

Wisconsin

Wyoming

Puerto Rico

Islands

Canada

Subtotal

Guam

46

47.

48.

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<sup>(</sup>L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eliqible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

Explanation of basis of allocation by states, premiums by state, etc.

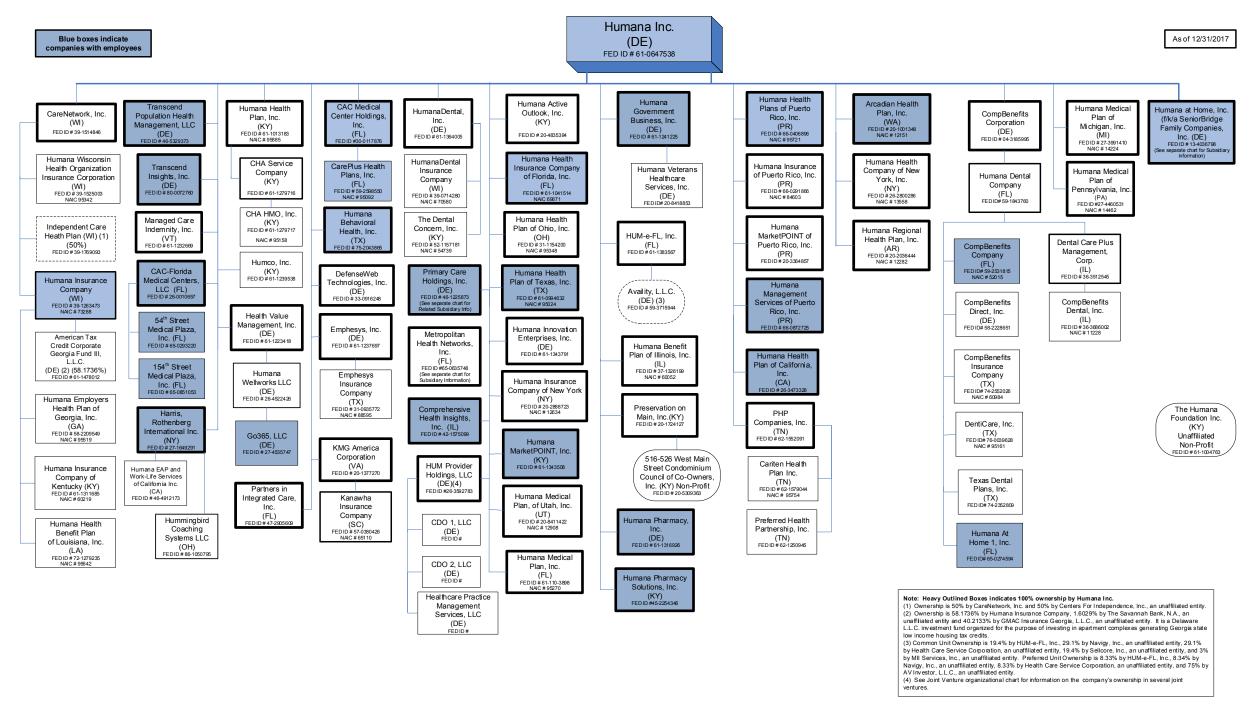
#### **SCHEDULE T - PART 2**

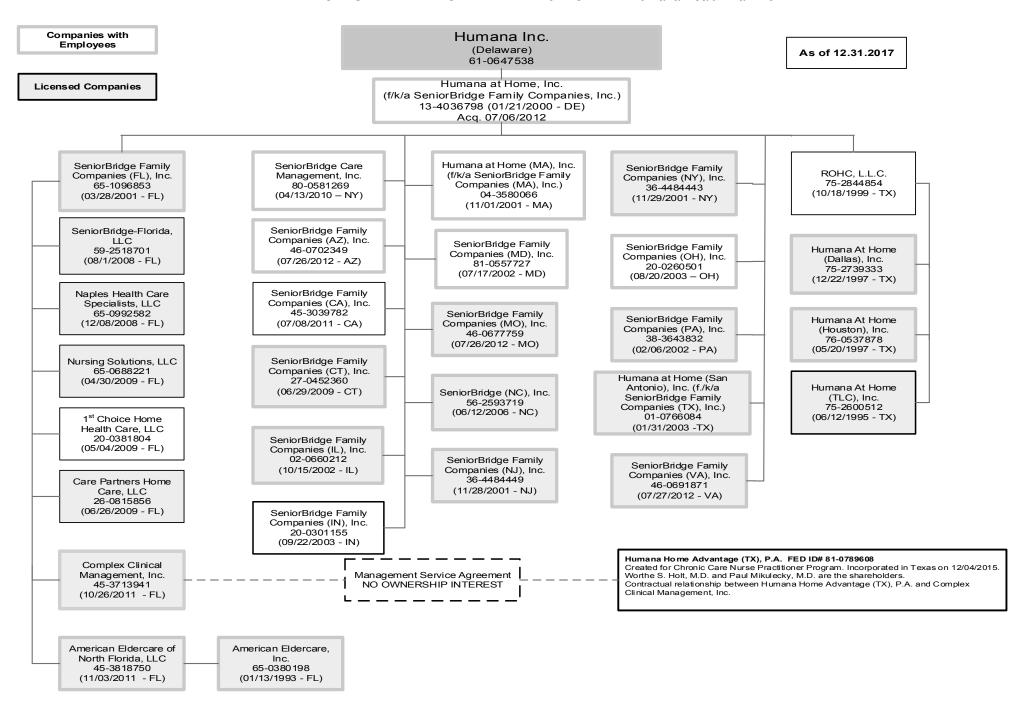
#### **INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN**

Allocated by States and Territories Direct Business Only 5 2 3 6 Disability Income Long-Term Care Annuities Life (Group and Individual) (Group and Individual) (Group and Individual) (Group and Deposit-Type States, Etc. Individual) Contracts Totals 1. Alabama ..... ... AZ 3. 4. ..... AR 5. California ..... CA 6 Colorado CO 7. Connecticut CT 8. \_\_\_\_\_ DE Delaware ..... 9. 10. Florida ..... FL 11. Georgia ...... GA 12. ..... HI 13. Idaho ...... ..... ID Illinois ..... 14. ......L Indiana ..... .....IN 15 16. lowa ..... IA ..... KS 17. Kansas ... 18. Kentucky ..... ..... KY 19. Louisiana ..... .....LA 20. Maine ..... ..... ME 21. ..... MD Maryland ... 22. Massachusetts ..... ..... MA 23. Michigan ... ..... MI 24. Minnesota... ..... MN 25. Mississippi ...... MS 26. Missouri ..... ..... MO ..... MT 27. Montana ..... 28. Nebraska ..... 29. Nevada ..... 30. New Hampshire ..... 31. New Jersey ...... 32. New Mexico ..... 33. New York ..... 34. North Carolina ..... .... ND 35. North Dakota ..... .....OH 36. Ohio ..... 37. Oklahoma ...... OK 38. Oregon ..... 39. Pennsylvania ..... ..... PA 40. Rhode Island ... .....RI 41. South Carolina ..... ..... SC 42. South Dakota ..... ..... SD 43 Tennessee ..... TN 44 Texas TX Utah ...... UT 45. Vermont ...... VT 46. 47. Virginia ...... VA 48. Washington ..... WA 49. West Virginia ..... WV 50. Wisconsin ..... WI 51. Wyoming ...... ..... WY 52. American Samoa ...... AS 53 Guam ..... GU ..... PR 54. Puerto Rico 55. U.S. Virgin Islands \_\_\_\_\_ VI 56. Northern Mariana Islands ..... MP 57. Canada ...... CAN 58. Aggregate Other Alien ...... OT

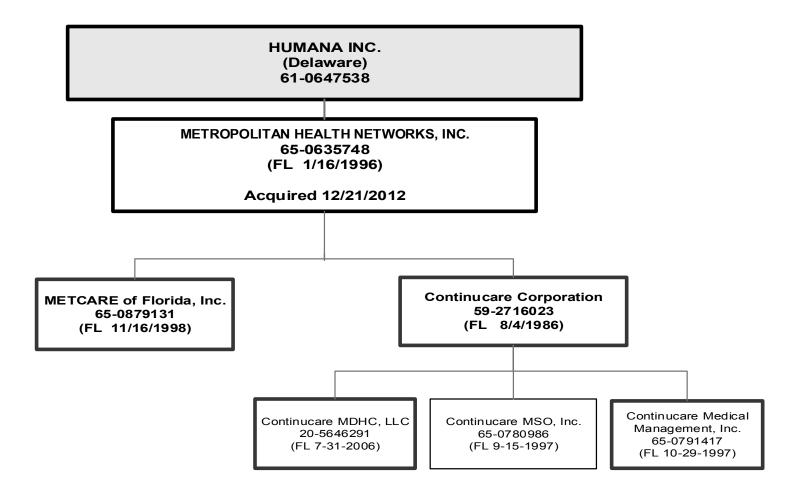
59.

Total





As of 12-31-2017



**Employees** 

## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

										IIIA OOMI AIII					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	lf			, ,
											of Control	Control			1 '
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						Name of Securities			Relation-		Board,	Owner-		SCA	1
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		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	, ,
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	, ,
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
0119	Humana Inc.	00000	65-0851053				154th Street Medical Plaza, Inc.	FL	NIA	CAC-Florida Medical Centers, LLC	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	20-0381804				1st Choice Home Health Care, LLC	FL	NIA	SeniorBridge Family Companies (FL), Inc	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		20-5309363				515-526 W MainSt Condo Council of Co-Owners	KY	NIA	Preservation on Main. Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	65-0293220				54th Street Medical Plaza, Inc.	FL	NIA	CAC-Florida Medical Centers. LLC	Ownership	100.000	Humana Inc		0
0119	Humana Inc.	00000	45-3818750				American Eldercare of North Florida, LLC	FL	NIA	SeniorBridge Family Companies (FL), Inc	Ownership	100.000	Humana Inc		0
0119	Humana Inc.	00000	65-0380198				American Eldercare, Inc.	FL	NIA	American Eldercare of North Florida, LLC	Ownership.	100.000	Humana Inc.		0
0119	Humana Inc.		20-1001348				Arcadian Health Plan, Inc.	WA	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	59-3715944				Availity, L.L.C.	DE	0TH	See Footnote 1	Board of Directors.	0.000	Humana Inc.		1
0119	Humana Inc.		30-0117876				CAC Medical Center Holdings, Inc.	FL	NIA		Ownership	100.000	Humana Inc.		0
	Humana Inc.		26-0010657					FL	NIA	Humana Inc.	Owner Ship	100.000	Humana Inc.		
0119							CAC-Florida Medical Centers, LLC								0
0119	Humana Inc.		26-0815856				Care Partners Home Care, LLC	FL	NI A	SeniorBridge Family Companies (FL), Inc	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	39–1514846				CareNetwork, Inc.	WI	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	95092	59-2598550				CarePlus Health Plans, Inc.	FL	IA	CAC Medical Center Holdings, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	95754	62-1579044				Cariten Health Plan Inc.	TN	IA	PHP Companies, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	95158	61-1279717				CHA HMO, Inc	KY	DS	CHA Service Company	Ownership	100.000	Humana Inc		0
0119	Humana Inc.	00000	61-1279716				CHA Service Company	KY	DS	Humana Health Plan, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	52015	59-2531815				CompBenefits Company	FL	IA	Humana Dental Company	Ownership	100.000	Humana Inc		0
0119	Humana Inc.		04-3185995				CompBenefits Corporation	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	11228	36-3686002				CompBenefits Dental, Inc.	IL	IA	Dental Care Plus Management Corporation	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	58-2228851				CompBenefits Direct, Inc.	DE	NI A	Humana Dental Company	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	60984	74-2552026				CompBenefits Insurance Company	TX	LIA	Humana Dental Company	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	45-3713941				Complex Clinical Management, Inc.	FL	NIA	SeniorBridge Family Companies (FL), Inc.	Ownership.	100.000	Humana Inc.		0
0119	Humana Inc.	00000	42-1575099				Comprehensive Health Insights, Inc.	IL	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
.0119	Humana Inc.	00000	59-2716023				Continucare Corporation	FL	NIA	Metropolitan Health Networks, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		20-5646291				Continucare MDHC. LLC	FL	NIA	Continucare Corporation	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	65-0791417				Continucare Medical Management, Inc.	FL	NIA	Continucare Corporation	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	65-0780986				Continucare MSO. Inc.	FL	NIA	Continuoure Corporation	Ownership	100.000	Humana Inc		0
0119	Humana Inc.	00000	75-2043865				Humana Behavioral Health, Inc.	TX	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	33-0916248				DefenseWeb Technologies, Inc.	DE	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		36-3512545				Dental Care Plus Management Corp.	IL	NIA	Humana Dental Company	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	95161	76-0039628				DentiCare. Inc.	TX	NIA	Humana Dental Company	Ownership	100.000	Humana Inc.		0
		88595									Ownership	100.000	Humana Inc.		
0119	Humana Inc.	00000	31-0935772				Emphesys Insurance Company	TX	IA	Emphesys, Inc.		100.000			0
0119	Humana Inc.		61-1237697				Emphesys, Inc.	DE	NI A	Humana Inc.	Ownership		Humana Inc.		0
0119	Humana Inc.		27-1649291				Harris, Rothenberg International Inc.	NY	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	61-1223418				Health Value Management, Inc.	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
			40 4045 :==				Humana EAP and Work-Life Services of			l.,		40	l		, , ,
0119	Humana Inc.	00000	46-4912173				California, Inc.	CA	IA	Harris, Rothenberg International Inc	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	26-3592783	-			HUM Provider Holdings, LLC	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		20-4835394				Humana Active Outlook, Inc.	KY	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	75-2739333				Humana At Home (Dallas), Inc.	TX	NI A	ROHC, L.L.C.	Ownership	100.000	Humana Inc		0
0119	Humana Inc.	00000	76-0537878				Humana At Home (Houston), Inc.	TX	NI A	ROHC, L.L.C.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	04-3580066				Humana at Home (MA), Inc.	MA	NI A	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	65-0274594				Humana At Home 1, Inc.	FL	NIA	Humana Dental Company	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	13-4036798				Humana at Home, Inc.	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	60052	37-1326199				Humana Benefit Plan of Illinois, Inc.	IL	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	59-1843760	l			Humana Dental Company	FL	NI A	CompBenefits Corporation	Ownership	100.000	Humana Inc.		0
.0119	Humana Inc.	95519	58-2209549				Humana Employers Health Plan of GA. Inc.	GA	IA	Humana Insurance Company	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		61-1241225				Humana Government Business. Inc.	DE	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	95642	72-1279235				Humana Health Benefit Plan of LA, Inc.	LA	IA	Humana Insurance Company	Ownership	100.000	Humana Inc		0
0119	Humana Inc.	13558	26-2800286				Humana Health Company of New York, Inc.	NY	ΙΔ	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		61-1041514				Humana Health Ins. Co. of Florida, Inc.	FL	ΙΔ	Humana Inc.	Ownership	100.000	Humana Inc		0
0119	Humana Inc.	00000	26-3473328				Humana Health Plan of California, Inc.	CA	I A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		31-1154200				Humana Health Plan of California, Inc.	OH	I A	Humana Inc.	Ownership	100.000	Humana Inc.		0
									·			100.000			0
0119	Humana Inc.	95024	61-0994632				Humana Health Plan of Texas, Inc	TX	IA	Humana Inc.	Ownership	000.000	Humana Inc.		י ע

## **SCHEDULE Y**

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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											Type	lf			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
0119	Humana Inc.	95885	61-1013183				Humana Health Plan, Inc.	KY	RE	Humana Inc.	Ownership	100.000	Humana Inc.		0
119	Humana Inc.	95721	66-0406896				Humana Health Plans of Puerto Rico, Inc	PR	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	61-0647538			NYSE	Humana Inc.	DE	UDP	See Footnote 2	Other	0.000	See Footnote 2		2
0119	Humana Inc.	00000	61-1343791				Humana Innovation Enterprises, Inc.	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	73288	39-1263473				Humana Insurance Company	WI	IA	CareNetwork, Inc.	Ownership	100.000	Humana Inc.		0
0119 	Humana Inc	60219 12634	61-1311685 20-2888723				Humana Insurance Company of Kentucky Humana Insurance Company of New York	KY	IA	Humana Insurance Company	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	84603	66-0291866				Humana Insurance of Puerto Rico, Inc.	PR	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	20-3364857				Humana MarketPOINT of Puerto Rico, Inc.	PR	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		61-1343508				Humana MarketPOINT, Inc.	KY	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	14224	27-3991410				Humana Medical Plan of Michigan, Inc.	MI	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		27-4660531				Humana Medical Plan of Pennsylvania. Inc	PA	IA	Humana Inc.	Ownership.	100.000	Humana Inc.		0
0119	Humana Inc.	12908	20-8411422				Humana Medical Plan of Utah, Inc.	UT	I A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		61-1103898				Humana Medical Plan, Inc.	FL	IA	Humana Inc.	Ownership.	100.000	Humana Inc.		0
0119	Humana Inc.	00000	45-2254346				Humana Pharmacy Solutions, Inc.	KY	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	61-1316926				Humana Pharmacy, Inc.	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	12282	20-2036444				Humana Regional Health Plan, Inc.	AR	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
.0119	Humana Inc.		20-8418853				Humana Veterans Healthcare Services, Inc	DE	NI A	Humana Government Business, Inc	Ownership	100.000	Humana Inc.		0
110	Humana Inc.		26-4522426				Humana WellWorks LLC	DE	NI A	Health Value Management, Inc	Ownership	100.000	Humana Inc.		0
_0119	Humana Inc.	95342	39-1525003				Humana Wisc. Health Org. Ins. Corp	WI	IA	CareNetwork, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	70580	39-0714280				HumanaDental Insurance Company	WI	IA	HumanaDental, Inc	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		61-1364005				HumanaDental, Inc.	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	27-4535747				Go365, LLC	DE	NI A	HumanaWellworks LLC	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		61-1239538				Humco, Inc.	KY	DS	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119 0119	Humana Inc.	00000	61-1383567 86-1050795				HUM-e-FL, Inc.	FL	NI A NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0 0
9119 0119	Humana Inc.	00000	39-1769093				Hummingbird Coaching Systems LLCIndependent Care Health Plan	WI	NIA OTH	Harris, Rothenberg International Inc See Footnote 3	Other	50.000	Humana Inc.		
פווע 0119	Humana Inc.		57-0380426				Kanawha Insurance Company	SC	IA	KMG America Corporation	Ownership	100.000	Humana Inc.		3
0119	Humana Inc.	00000	20-1377270				KMG America Corporation	VA	NIA	Humana Inc.	Ownership.	100.000	Humana Inc.		J0
0119	Humana Inc.		61-1232669				Managed Care Indemnity, Inc.	VT	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	65-0879131				METCARE of Florida, Inc.	FL	NI A	Metropolitan Health Networks, Inc.	Ownership.	100.000	Humana Inc.		0
0119	Humana Inc.	00000	65-0635728				Metropolitan Health Networks, Inc.	FL	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
.0119	Humana Inc.	00000	65-0992582				Naples Health Care Specialists, LLC	FL	NI A	SeniorBridge Family Companies (FL). Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	65-0688221				Nursing Solutions, LLC	FL	NI A	SeniorBridge Family Companies (FL), Inc	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		62-1552091				PHP Companies, Inc.	TN	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
_0119	Humana Inc.		62-1250945				Preferred Health Partnership, Inc.	TN	NIA	PHP Companies, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	20-1724127				Preservation on Main, Inc.	KY	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	46-1225873				Primary Care Holdings, Inc.	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc.	[	0
.0119	Humana Inc.		75-2844854				ROHC, L.L.C.	TX	NI A	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
.0119	Humana Inc.	00000	56-2593719				SeniorBridge (NC), Inc.	NC	NI A	Humana at Home, Inc.	Ownership	100.000	Humana Inc.	[	0
.0119	Humana Inc.	00000	80-0581269				SeniorBridge Care Management, Inc.	NY	NIA	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
0119 0119	Humana Inc.	00000	46-0702349				SeniorBridge Family Companies (AZ), Inc.	AZ	NIA	Humana at Home, Inc.	Ownership	100.000	Humana Inc.	[	Q
	Humana Inc.	00000	45-3039782				SeniorBridge Family Companies (CA), Inc.	CA	NIA	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
0119 0119	Humana Inc.		27-0452360 65-1096853				SeniorBridge Family Companies (CT), Inc SeniorBridge Family Companies (FL), Inc	CT FL	NIA NIA	Humana at Home, Inc Humana at Home. Inc.	Ownership	100.000	Humana Inc.	[	0
19 0119	Humana Inc.		02-0660212				SeniorBridge Family Companies (FL), Inc	FL	NIA	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
פווע. 0119	Humana Inc.	00000	20-0301155				SeniorBridge Family Companies (IL), Inc.	IN	NIA	Humana at Home, Inc.	Ownership	100.000	Humana Inc.	[	0
פווע. 0119	Humana Inc.	00000	81-0557727				SeniorBridge Family Companies (MD), Inc	MD	NIA	Humana at Home. Inc.	Ownership.	100.000	Humana Inc.		0
0119	Humana Inc.	00000	46-0677759				SeniorBridge Family Companies (MD), Inc.	MO	NIA	Humana at Home. Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	36-4484449				SeniorBridge Family Companies (NJ), Inc.	NJ	NIA	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	36-4484443				SeniorBridge Family Companies (NY), Inc.	NY	NIA	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
.0119	Humana Inc.	00000	20-0260501				SeniorBridge Family Companies (OH), Inc.	0H	NI A	Humana at Home, Inc.	Ownership.	100.000	Humana Inc.		0
0119	Humana Inc.	00000	38-3643832				SeniorBridge Family Companies (PA), Inc.	PA	NIA	Humana at Home, Inc.	Ownership.	100.000	Humana Inc.		0
.0119	Humana Inc.		01-0766084				Humana At Home (San Antonio), Inc.	TX	NI A	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0

## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary			Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
0119 Humana	Inc	00000	46-0691871				SeniorBridge Family Companies (VA), Inc	VA	NI A	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
0119 Humana	Inc	00000	59-2518701				SeniorBridge-Florida, LLC	FL	NI A	SeniorBridge Family Companies (FL), Inc	Ownership	100.000	Humana Inc.		0
0119 Humana	Inc	00000	74-2352809				Texas Dental Plans, Inc.	TX	NI A	Humana Dental Company	Ownership	100.000	Humana Inc.		0
0119 Humana	Inc		52-1157181				The Dental Concern, Inc.	KY	IA	HumanaDental, Inc.	Ownership	100.000	Humana Inc.		0
0119 Humana			75-2600512				Humana at Home (TLC), Inc.	TX	NI A	ROHC, L.L.C.	Ownership		Humana Inc.		0
0119 Humana	Inc		80-0072760				Transcend Insights, Inc.	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119 Humana	Inc	00000	46-5329373				Transcend Population Health Management, LLC _	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
							Humana Management Services of Puerto Rico,								
0119 Humana	Inc	00000	66-0872725				Inc	PR	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
1															

Asterisk	Explanation
	Availity, L.L.C., a Delaware limited liability company (Company), was formed by affiliates of Humana Inc. and Blue Cross and Blue Shield of Florida, Inc. to develop and operate an Internet site on the World Wide Web to permit health plans to communicate and engage in electronic transactions with
	health care service providers initially in the State of Florida. The following companies have Common Unit ownership in the Company: HUM-e-FL, Inc., a subsidiary of Humana Inc., is a Member with a 19.4% ownership interest. Navigy, Inc., a subsidiary of Blue Cross and Blue Shield of Florida,
	Inc., is a Member with a 29.1% ownership interest, Health Care Service Corporation, a Member, has a 29.1% ownership interest, Sellcore, Inc., a subsidiary of WellPoint and a Member, has a 19.4% ownership interest, and MII Services, Inc., a subsidiary of Blue Cross and Blue Shield of Minnesota and
	a Member, has 3% ownership interest.
	Humana Inc., a Delaware corporation and ultimate parent company in the holding company system, is a publicly traded company on the New York Stock Exchange and ownership fluctuates daily.
	Independent Care Health Plan, a Wisconsin corporation licensed as an HMO, operates an integrated, coordinated medical and social service managed care program for chronically disabled Medicaid recipients in Milwaukee, Wisconsin. CareNetwork, Inc. owns 50% of the company's stock. Centers For
	Independence, Inc. owns the other 50%.

MCO RFP #758 2000000202 Attachment I.B.2-11 260 of 473

## **SCHEDULE Y**

### PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

		1 / \ \ \ =	- SUMMA	0	JUNEN 3	111/110/10	)			.,		
1	2	3	4	5	6	7	8	9	10	11	12	13
						Income/						
						(Disbursements)						
					Purchases, Sales	Incurred in						Reinsurance
					or Exchanges of	Connection with		Income/		Any Other Material		Recoverable/
					Loans, Securities,	Guarantees or		(Disbursements)		Activity Not in the		(Payable) on
NAIC					Real Estate,	Undertakings for	Management	Incurred Under		Ordinary Course of		Losses and/or
Company	ID	Names of Insurers and Parent.	Shareholder	Capital	Mortgage Loans or	the Benefit of any	Agreements and	Reinsurance		the Insurer's		Reserve Credit
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	*	Business	Totals	Taken/(Liability)
00000	65-0851053	154th Street Medical Plaza, Inc.	0	0	0	Λ	(282,834)	0		0	(282,834)	Λ
	20-0381804	1st Choice Home Health Care, LLC	n l	Λ	n	Λ	189	n		Ť	189	0
		515-526 W MainSt Condo Council of Co-		0	0	0	103			†	103	0
00000				•		0					•	•
		Owners		0	0	0	0	0		‡ <u>0</u>		0
	65-0293220	54th Street Medical Plaza, Inc	0	0	0	0	(1,358,432)	0		<u> </u>	(1,358,432)	0
		American Eldercare of North Florida, LLC	0	0	0	0	3,703,597	0		ļ0 ļ	3,703,597	0
		American Eldercare, Inc.	0	0	0	0	41,031,480	0		0	41,031,480	0
12151	20-1001348	Arcadian Health Plan, Inc.	0	50,000,000	0	0	(69,404,678)	0		0	(19,404,678)	0
00000	59-3715944	Availity, L.L.C.	0	0	0	0	0	L0		l0 l	0	0
		CAC Medical Center Holdings, Inc.	0	0	0	0	(148,668)	0		0	(148.668)	0
	26-0010657	CAC-Florida Medical Centers, LLC	0	0	0	0	(17,638,809)	0		T	(17,638,809)	0
	26-0815856	Care Partners Home Care, LLC	0	۰	n	0 N	388	n		n	388	 n
		CareNetwork. Inc.	0		0		(616,863)			1	(616,863)	٥
		CarePlus Health Plans, Inc.	96,780,000	0	0	0		0		t0		0
				0	0		(57,029,881)	0		ļ <u>0</u>	39,750,119	0
		Cariten Health Plan Inc.	43,650,000	0	0	0	(162,315,393)	0		ļ0	(118,665,393)	0
		CHA HMO, Inc	0	0	0	0	(15,451,559)	0		ļ0 ļ	(15,451,559)	0
		CHA Service Company	0	0	0	0	15	0		0	15	0
52015	59-2531815	CompBenefits Company	5,000,000	0	0	0	(20,398,997)	0		0	(15,398,997)	0
		CompBenefits Corporation	0	0	0	0	1,094,032	0		0	1,094,032	0
		CompBenefits Dental, Inc.	1,000,000	0	0	0	(3,101,323)	0		0	(2,101,323)	0
		CompBenefits Direct, Inc.	0	Λ	n	Λ	(14,816)	0		1	(14,816)	0
		CompBenefits Insurance Company	5,000,000	٥	Λ	0	(13,724,780)	Λ		1	(8,724,780)	٥
		Complex Clinical Management, Inc.			0		845,535	0		1		٥
		Complex Clinical Management, Inc.			0	0		0		t0		0
		Comprehensive Health Insights, Inc.	0	0	0	0	1,268,692	0		ł	1,268,692	0
		Continucare Corporation	0	0	0	0	12,540,516	0		<u> </u>	12,540,516	0
	20-5646291	Continucare MDHC, LLC	0	0	0	0	(318,435)	0		0	(318,435)	0
		Continucare Medical Management, Inc.	0	0	0	0	(9,042,005)	0		0	(9,042,005)	0
00000		Continucare MSO, Inc	0	0	0	0	(1,311,208)	0		ļ0 l	(1,311,208)	0
00000	33-0916248	DefenseWeb Technologies, Inc.	0	0	0	0	(30,758)	0		<u>0</u>	(30,758)	0
00000	36-3512545	Dental Care Plus Management Corp.	0	0	0	0	37,766	0		0	37,766	0
		DentiCare. Inc.	2,000,000	0	0	0	(8,564,298)	0		n	(6.564.298)	n
		Emphesys Insurance Company	2,000,000	Λ	n	n	(1,645)	n		n	(1,645)	Λ
		Emphesys Inc.		 n	o	 n	239	n		n l	239	 n
		Go365. LLC		0		0	(10,577,032)	ļ		† <sup>0</sup>	(10.577.032)	
					0	0	(01,100,707)	}0		t0	, , , , ,	0
		Harris, Rothenberg International Inc	0	0	0	0	(21, 166, 707)	J0		<del> </del> 0	(21, 166, 707)	0
		Health Value Management, Inc.	0	0	0	0	20,622	ļ0		<del> </del> 0	20,622	0
		HRI Humana of California Inc.	0	0	0	0	73,203	ļ0		ļ0	73,203	0
		HUM Provider Holdings, LLC	0	0	0	0	(3, 133, 073)	0		0	(3, 133, 073)	0
00000	20-4835394	Humana Active Outlook, Inc.	0	0	0	0	1,501	0		0	1,501	0
00000		Humana At Home (Dallas), Inc.	0	0	0	0	(594,383)	0		l0 l	(594,383)	0
		Humana At Home (Houston), Inc.	0	0	0	0	(938,494)	0		0	(938,494)	0
		Humana at Home (MA), Inc.	0	n	n	n	(1, 197, 327)	n		n l	(1.197.327)	n
		Humana At Home (San Antonio), Inc.	0	۰	n	n	(8,225,420)	n		n	(8,225,420)	 n
		` ,,			l0	U		0		† <sup>0</sup>		
00000	75-2600512	Humana at Home (TLC), Inc.		0	ļU	L0	54	ļ0		1U I	54	U

## **SCHEDULE Y**

### PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

		. / \	- SUMMA	0	JUNEN 3	IIIAIIOAC	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		<b></b>	, <u> </u>		
1	2	3	4	5	6	7	8	9	10	11	12	13
						Income/						
						(Disbursements)						
					Purchases, Sales	Incurred in						Reinsurance
					or Exchanges of	Connection with		Income/		Any Other Material		Recoverable/
					Loans, Securities,	Guarantees or		(Disbursements)		Activity Not in the		(Payable) on
NAIC					Real Estate,	Undertakings for	Management	Incurred Under		Ordinary Course of		Losses and/or
Company	ID	Names of Insurers and Parent,	Shareholder	Capital	Mortgage Loans or	the Benefit of any	Agreements and	Reinsurance	*	the Insurer's		Reserve Credit
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	*	Business	Totals	Taken/(Liability)
	65-0274594	Humana at Home 1, Inc.	0	0	0	0	(82,613,664)	0		ļ0 ļ	(82,613,664)	0
00000		Humana at Home, Inc.	0	0	0	0	(862,230)	0		0	(862,230)	0
00000		Humana Behavioral Health, Inc.	12,220,000	0	0	0	(13,511,264)	0		0	(1,291,264)	0
	37-1326199	Humana Benefit Plan of Illinois, Inc	0	0	0	0	(104,594,192)	0		0	(104,594,192)	0
00000	59-1843760	Humana Dental Company	0	0	0	0	4,153,046	0		0	4,153,046	0
	58-2209549	Humana Employers Health Plan of GA. Inc	55,710,000	0	0	0	(104,936,626)	0		0	(49,226,626)	0
		Humana Government Business, Inc.	0	0	0	0	(76,487,687)	0		n	(76,487,687)	n
		Humana Health Benefit Plan of LA, Inc.	25,000,000	n	n	0	(233,031,341)	0		n l	(208,031,341)	n
		Humana Health Company of New York, Inc	25,000,000	20.000.000	n	n	(12,876,800)	0		n	7.123.200	
	61-1041514	Humana Health Ins. Co. of Florida, Inc	0	75,000,000		0	85,039,813	0		n	160,039,813	ں n
	26-3473328	Humana Health Plan of California, Inc	22,000,000	73,000,000	0	0	2,096,052	<u>.</u> 0			24,096,052	٥
		Humana Health Plan of Chio. Inc.		0		0 N	(11.488.440)	0		† <sup>0</sup>	24,096,052	
					0	0		0		ł	, , ,	
		Humana Health Plan of Texas, Inc.	125,000,000	0	0		(2,836,584)				122, 163, 416	0
		Humana Health Plan, Inc.	0	0	0	0	(772,761,203)	0		0	(772,761,203)	0
		Humana Health Plans of Puerto Rico, Inc	0	0	0	0	16,484,697	0		ļ0 ļ	16,484,697	0
	61-0647538	Humana Inc.	(1,372,150,000)	(160,000,000)	0	0	3,114,511,523	0		0	1,582,361,523	0
	61-1343791	Humana Innovation Enterprises, Inc	0	0	0	0	19,726	0		0	19,726	0
	39-1263473		844,290,000	0	0	0	(237,525,108)	(13,387,510)		0	593,377,382	29,795,022
60219		Humana Insurance Company of Kentucky	0	0	0	0	(12,614,922)	13,387,510		0	772,588	(29,795,022)
12634	20-2888723	Humana Insurance Company of New York	0	0	0	0	(30,590,874)	0		0	(30,590,874)	0
00000	66-0291866	Humana Insurance of Puerto Rico, Inc	0	0	0	0	(16,484,174)	0		0	(16,484,174)	0
00000		Humana Management Services of Puerto					, , , ,				, , , ,	
		Rico, Inc.	0	0	0	0	0	0		0	0	0
00000		Humana MarketPOINT of Puerto Rico, Inc.	0	0	0	0	0	0		0	0	0
		Humana Marketpoint. Inc.	0	0	0	0	502,810,994	0		0	502.810.994	0
		Humana Medical Plan of Michigan, Inc.	0	0	0	0	(8,998,859)	0		0	(8,998,859)	
	27-4660531	Humana Medical Plan of Pennsylvania, Inc.	0		o		(11,067,333)	0		T0	(11,067,333)	
		Humana Medical Plan of Utah, Inc.		٥٥	0	0 ^	(5,822,650)	0 n		<sup>0</sup>	(5,822,650)	٥٥
		Humana Medical Plan, Inc.	100,000,000			0	(878.051.857)	0		<sup>0</sup>	(5,822,650)	
		Humana Dharmany Calutiana Lua				0		0		<u>0</u>		
			0	0	0		(146,612,971)			<del> </del>	(146,612,971)	0
	61-1316926	Humana Pharmacy, Inc.	0	0	<u> </u> 0	0	(362,942,147)	0		ļ0 ļ	(362,942,147)	0
	20-2036444	Humana Regional Health Plan, Inc	0	0	0	0	(4,417,925)	0		ļ0 ļ	(4,417,925)	0
00000	20-8418853	Humana Veterans Healthcare Services, Inc.										
1	1		0	0	0	0	(1,889,745)	0		ļ0 ļ	(1,889,745)	0
	26-4522426	Humana WellWorks LLC	0	0	0	0	325	0		0	325	0
95342	39-1525003	Humana Wisc. Health Org. Ins. Corp	0	15,000,000	0	0	(130,424,827)	0		0	(115,424,827)	0
70580	39-0714280	HumanaDental Insurance Company	25,000,000	0	0	0	(37,596,503)	0		0	(12,596,503)	0
	61-1364005	HumanaDental, Inc.	0	0	0	0	568,851	0		0		0
	61-1239538	Humco. Inc.	0	0	0	0	1,154	0		0	1,154	0
	61-1383567	HUM-e-FL. Inc.	0	0	n	0	(9,615,118)	0		n l	(9,615,118)	0
		Hummingbird Coaching Systems LLC	0	0	n	0	2,148,634	0		n	2,148,634	
	39-1769093	Independent Care Health Plan	0	 n	n	o	2, 140,004	n		n l		
		Kanawha Insurance Company		٠	0	۰	(31,683,046)	0			(31,683,046)	٥
	20 1277270	MMC America Corporation			U	U		0		† <sup>0</sup> }		
00000	20-1377270	KMG America Corporation	0 [.	0	Ļ0	0	1,029	Ļ0		L0 L	1,029	0

## **SCHEDULE Y**

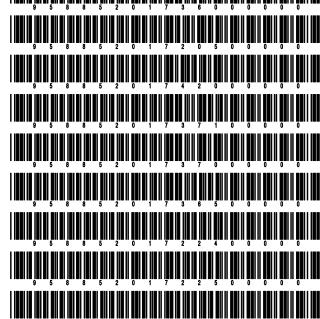
## PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 2 3 4 5 6 7 8 9 10 11 12 13													
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8  Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	10	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)	
		Managed Care Indemnity, Inc.	6,000,000	0	0	0	(4,256,194)	0		0	1,743,806	0	
00000		METCARE of Florida, Inc.	0	0	0	0	(10,510,809)	0		0	(10,510,809)	0	
00000		Metropolitan Health Networks, Inc	0	0	0	0	346,652	0		0	346,652	0	
00000		Naples Health Care Specialists, LLC	0	0	0	0	189	0		0	189	0	
00000	65-0688221	Nursing Solutions, LLC	0	0	0	0	189	0		0	189	0	
00000	62-1552091	PHP Companies, Inc.	0	0	0	0	(2,048)	0		0	(2,048)	0	
00000	62-1250945	Preferred Health Partnership, Inc.	0	0	0	0	20	0		0	20	0	
00000		Preservation on Main, Inc.	0	0	0	0	1.783.161	0		0	1,783,161	0	
00000		Primary Care Holdings, Inc.	0	0	0	0	667,061	0		0	667,061	0	
00000		ROHC. L.L.C.	0	0	0	0	(495,261)	0		0	(495,261)	0	
00000		SeniorBridge (NC), Inc.	0	0	0	0	(5,921,520)	0		0	(5,921,520)	0	
		SeniorBridge Care Management, Inc.	0	0	0	0	(550,409)	0		0	(550,409)	0	
00000		SeniorBridge Family Companies (AZ), Inc	0	0	0	0	(3,410,991)	0		n 1	(3,410,991)	0	
00000		SeniorBridge Family Companies (CA), Inc	n l		0	0	(600,611)	0		1	(600,611)		
00000		SeniorBridge Family Companies (CT), Inc		٥	Δ		(1.369.739)	٥ ــــــــــــــــــــــــــــــــــــ		T	(1.369.739)	٥	
		SeniorBridge Family Companies (CI), Inc	ـــــــــــــــــــــــــــــــــــــ	٥			3,515,708	٥		†	3,515,708		
00000		SeniorBridge Family Companies (FL), Inc		٥	0	0	(6,858,025)	0		†0	(6,858,025)	٥	
		SeniorBridge Family Companies (IL), Inc	۱	٥	0		(610,377)	0		t0	(6,636,023)		
00000					0	0	(595.885)	0		†0	(595.885)		
		SeniorBridge Family Companies (MD), Inc	U	0	0	0		0		t0		0	
00000		SeniorBridge Family Companies (MO), Inc	U	0	0	0	(2,381,972)	0		t0	(2,381,972)	0	
00000		SeniorBridge Family Companies (NJ), Inc	ļ0 ļ.	0	0	0	(2,405,536)	0		<u> </u>	(2,405,536)	0	
00000		SeniorBridge Family Companies (NY), Inc	0	0	0	0	1,719,801	0		<u> </u>	1,719,801	0	
00000		SeniorBridge Family Companies (OH), Inc	<u> </u>	0	0	0	(3,893,165)	0		<u>0</u>	(3,893,165)	0	
00000	38-3643832	SeniorBridge Family Companies (PA), Inc.	ļ0 ļ.	0	0	0	(1,407,611)	0		<u> </u>	(1,407,611)	0	
00000	46-0691871	SeniorBridge Family Companies (VA), Inc	0	0	0	0	(5,489,723)	0		<u> </u>	(5,489,723)	0	
00000	59-2518701	SeniorBridge-Florida, LLC	0	0	0	0	189	0		0	189	0	
00000		Texas Dental Plans, Inc.	0  -	0	0	0	(99,914)	0		0	(99,914)	0	
54739	52-1157181	The Dental Concern, Inc.	3,500,000	0	0	0	(6,395,893)	0		0	(2,895,893)	0	
00000	80-0072760	Transcend Insights, Inc.	0	0	0	0	22,246,988	0		0	22,246,988	0	
00000	46-5329373	Transcend Population Health Management,											
		LLC	0	0	0	0	7,447,960	0		0	7,447,960	0	
9999999 Co	ntrol Totals		0	0	0	0	0	0	XXX	0	0	0	

#### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

			Responses
	MARCH FILING		
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile b		YES
2.	Will an actuarial opinion be filed by March 1?		YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March		YES
4.	Will the confidential Risk-based Capital Report be filed with the state of domicile	; if required, by March 1?	YES
	APRIL FILING		
5.	Will Management's Discussion and Analysis be filed by April 1?		YES
6.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?		
7.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?		YES
			120
	JUNE FILING		
8.	Will an audited financial report be filed by June 1?		YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and e	electronically with the NAIC by June 1?	YES
	AUGUST FILING		
10.	Will the regulator-only (non-public) Communication of Internal Control Related N		YES
	electronically with the NAIC (as a regulator-only non-public document) by Augu		
	The following supplemental reports are required to be filed as part of your annu-		
	business for which the special report must be filed, your response of NO to the		
	be printed below. If the supplement is required of your company but is not being the interrogatory questions.	j filed for whatever reason enter SEE EXPLANATION and provid	de an explanation following
	MARCH FILING		
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the sta		NO
12.	Will the Supplemental Life data due March 1 be filed with the state of domicile a	•	
13.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of		NO
14.	Will the actuarial opinion on participating and non-participating policies as require	red in Interrogatories 1 and 2 on Exhibit 5 to Life Supplement	
	be filed with the state of domicile and electronically with the NAIC by March 1?		NO
15.	Will the actuarial opinion on non-guaranteed elements as required in Interrogato	ry 3 to Exhibit 5 to Life Supplement be filed with the state of	NO
16.	domicile and electronically with the NAIC by March 1?		NO NO
17.	Will an approval from the reporting entity's state of domicile for relief related to the		INU
17.	electronically with the NAIC by March 1?		NO
18.	Will an approval from the reporting entity's state of domicile for relief related to the	he one-year cooling off period for independent CPA be filed	
	electronically with the NAIC by March 1?		NO
19.	Will an approval from the reporting entity's state of domicile for relief related to the	ne Requirements for Audit Committees be filed electronically	NO
	with the NAIC by March 1?		NO
20.	Will the Long-Term Care Experience Reporting Forms be filed with the state of o	domicile and the NAIC by April 1?	NO
21.	Will the Supplemental Life data due April 1 be filed with the state of domicile and		NO NO
22.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the sta		YES
23.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense		120
	NAIC by April 1?		YES
	AUGUST FILING		
24.	Will Management's Report of Internal Control Over Financial Reporting be filed	with the state of domicile by August 1?	YES
	Explanations:		
	This type of business is not written.		
12.	This type of business is not written.		
13. 14.	This type of business is not written.  This type of business is not written.		
15.	This type of business is not written.  This type of business is not written.		
16.	This type of business is not written.		
17.	No relief will be requested.		
18.	No relief will be requested.		
19.	No relief will be requested.		
20.	This type of business is not written.		
21.	This type of business is not written.		
	B. 0.1		
	Bar Codes:		
11.	Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]		
		9 5 8 8 5 2 0 1 7 3 6 0 0 0	0 0 0
12.	Life Supplement [Document Identifier 205]		
		9 5 8 8 5 2 0 1 7 2 0 5 0 0	0 0 0
13.	SIS Stockholder Information Supplement [Document Identifier 420]		
		9 5 8 8 5 2 0 1 7 4 2 0 0 0	0 0 0
14.	Participating Opinion for Exhibit 5 [Document Identifier 371]		
		9 5 8 8 5 2 0 1 7 3 7 1 0 0	0 0 0
15.	Non-Guaranteed Opinion for Exhibit 5 [Document Identifier 370]		
		9 5 8 8 5 2 0 1 7 3 7 0 0 0	
16.	Medicare Part D Coverage Supplement [Document Identifier 365]		



Identifier 224]

18.

17. Relief from the five-year rotation requirement for lead audit partner [Document

Relief from the Requirements for Audit Committees [Document Identifier 226]

Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

## SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

20. Long-Term Care Experience Reporting Forms [Document Identifier 306]

21. Life Supplement [Document Identifier 211]



## **OVERFLOW PAGE FOR WRITE-INS**

1.00.0.0	al Write-ins for Assets Line 25		Current Year		Prior Year
		1	2	3	4
				Net Admitted Assets	Net Admitted
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets
2504.	Deposits	1,418,137	1,418,137	0	0
2505.	Prepaid Expenses	524,329	524,329	0	0
2506.	Federal Contingency Reserves	193,624	0	193,624	4,654,535
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,136,090	1,942,466	193,624	4,654,535

		1	2	3
				Change in Total
		Current Year Total	Prior Year Total	Nonadmitted Assets
		Nonadmitted Assets	Nonadmitted Assets	(Col. 2 - Col. 1)
2504.	Deposits	1,418,137	783,274	(634,863)
2505.	Prepaid Expenses	524,329	515,487	(8,842)
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,942,466	1,298,761	(643,705)

## **SUMMARY INVESTMENT SCHEDULE**

1.27 Issaed by U.S. government generated apprehis tooleand executives   0			0		Admitted Assets as Reported					
Londright   Londright   Londright   Cold of or of the presenting   Londright   Cold of or of the present   Cold of the present   Cold of the p			Gross Investm		3			6		
1.   Bords:   1.   Decision   1.   Processing			•	_	•					
Nerview   New York							Total			
1. Boxis: 1.1 U.S. powerment spray volaptions (evoluting mortgage-backed securities)   1.2 U.S. powerment spray volaptions (evoluting mortgage-backed securities)   1.2 Insured by U.S. powerment spray volaptions (evoluting mortgage-backed securities)   1.2 Insured by U.S. powerment spray volaptions (evoluting mortgage-backed securities)   1.2 Insured by U.S. powerment spray volaptions (evoluting mortgage-backed securities)   1.2 Insured by U.S. powerment spray volaptions (evoluting mortgage-backed securities)   1.2 Insured by U.S. powerment spray volaptions (evoluting mortgage-backed securities)   1.2 Insured by U.S. powerment spray volaptions (evoluting mortgage-backed securities)   1.2 Insured by U.S. powerment spray volaptions (evoluting mortgage-backed securities)   1.2 Insured by U.S. powerment spray volaptions (evoluting mortgage-backed securities)   1.2 Insured by U.S. powerment spray volaptions (evoluting mortgage-backed securities)   1.2 Insured by U.S. powerment spray volaptions (evoluting mortgage by U.S. powerment spray volaptions (evoluting mortgage-backed securities)   1.2 Insured by U.S. powerment spray volaptions (evoluting mortgage-backed securities)   1.2 Insured by U.S. powerment spray volaptions (evoluting mortgage-backed securities)   1.3 Insured by U.S. powerment (evoluting u.S. powerment)   1.3 Insured by U.S. powerment (evoluting u.S. powerment)   1.3 Insured by U.S. powerment (evoluting u.S. powerment)   1.3 Insured by U.S. powerment (evoluting u.S. powerment)   1.3 Insured by U.S. powerment (evoluting u.S. powerment)   1.3 Insured by U.S. powerment (evoluting u.S. powerment)   1.3 Insured by U.S. powerment (evoluting u.S. powerment)   1.3 Insured by U.S. powerment (evoluting u.S. powerment)   1.3 Insured by U.S. powerment (evoluting u.S. powerment)   1.3 Insured by U.S. powerment (evoluting u.S. powerment)   1.3 Insured by U.S. powerment (evoluting u.S. powerment)   1.3 Insured by U.S. powerment (evoluting u.S. powerment)   1.3 Insured by U.S. powerment (evoluting u.S. powerment)   1.		love attended Oatons since						ъ .		
1.1 U.S. Preservir securities   92.25, 40   5.49   88,275, 40   9   92,25, 40   5.49   1.20   88,275, 40   9   92,25, 40   1.20   88,275, 40   9   92,25, 40   1.20   88,275, 40   9   92,25, 40   1.20   88,275, 40   9   92,25, 40   1.20   88,275, 40   9   92,25, 40   1.20   88,275, 40   9   92,25, 40   1.20   9   9   9   9   9   9   9   9   9			Amount	Percentage	Amount	Amount	Amount	Percentage		
1.1   1.5   Speciment agency obligations (anciding mortgage basical executions)   1.2   Issued by U.S. (powerment agencies   0   0   0   0   0   0   0   0   0	1.		00 075 440	Г 400	00 075 440		00 075 440	Г 400		
1-22 Issuand by U.S. government agencies		•	89,275,410	5.439	89,275,410	J	89,275,410	5.439		
1.21 Issaed by U.S. powrment spervoces										
1.22 Based by U.S. Soverment (processor agrosped backets sexulties)		,	0	0.000	0	0	0	0.000		
1.1 No. 1.3 government (including carridages based securities based by select. terrifories, and possessions and political substitutions in the L.S.   1.4 foliates, terrifories and possessions and political substitutions in the L.S.   1.4 foliates, terrifories and possessions and political substitutions in the L.S.   1.4 foliates, terrifories and possessions and political substitution of attack, terrifories and possessions and political substitution of attack, terrifories and possessions and political substitutions of attack, terrifories and possessions and political substitution of attack, terrifories and possessions and political substitutions and political subst					0	0		0.000		
securities)		1.3 Non-LLS government (including Canada, excluding mortgaged-backed								
1.42 Politics audicidations of etable, territicise and possessions and politicisms, and politics audicidations of etable, territicise and possessions and politicisms, territicis and possessions and politicisms, territicis and possessions and politicisms, and the politicisms and territicisms a			0	0.000	0	0	0	0.000		
1.41 States, territories and potentiations and potentiations and potentiations and political saddelibers of pattern personal of 17, 882, 491   1.014   1.77 (802, 491   0.0   1.79, 804, 805   0.0   1.79, 804, 805   1.93   1.41 Normal and assessment obligations   1.43 Potential and somitarions   1.44 Incustriation (Secondary Personal Configurations   sonal Configuration Personal Configu										
1.42 Profitical subdivisions of states, territories and possessions and political subdivisions greated abdivisions (a) 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			206 051 067	12 602	206 951 067		206 051 067	10 600		
political substrictions general obligations   17,024,51   1,041   17,024,51   0   17,024,41   1,0   1,0   1,1   1,0   1,1   1,0   1,1   1,0   1,1   1,0   1,1   1,0   1,1   1,			200,651,007	12.002	200,631,007		200,631,007	12.002		
1.44 Installarial devolopment and similar obligations		political subdivisions general obligations	17,082,431	1.041	17,082,431	0	17,082,431	1.041		
1.5 Nortagine-backed securities (includes residential and commercial MSS);   1.51 Pasa-through securities:		1.43 Revenue and assessment obligations	176,460,686	10.751	176,460,686	0	176,460,686	10.751		
1.5 Nortagine-backed securities (includes residential and commercial MSS);   1.51 Pasa-through securities:		1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000		
1.51 Pass-through securities: 1.51 I issued or guaranteed by GNMA 1.512 based or guaranteed by GNMA 1.512 based or guaranteed by GNMA and FHILMC 315,277,054 1.52 All other 1.52 Classed or guaranteed by GNMA, FHLMC or VA 1.52 I lassed by mortal sacra and collateralized by GNMA and FHILMC or VA 1.52 I lassed by mortal sacra and collateralized by mortal sacra and collateralized by mortage-backed securities issued or guaranteed by GNMA, FNMA, FHLMC or VA 1.52 I lassed by mortage-backed securities issued or guaranteed by species shown in Line 1.527 1.52 All other 1.52 All other 1.52 All other 2. Other debt and other fixed income securities (sexulating short-term): 2.1 Unaffiliated charactic securities (including chart-term): 2.1 Unaffiliated charactic securities (including Canada) 9.0 0,000 9.1 0,000 9.1 0,000 9.1 0,000 9.2 3 Millisted securities 9.0 0,000 9.										
1.511 Issued or guaranteed by CNMAA		MBS):								
1.512 Issued or guaranteed by FNMA and FHLMC										
1.513 Al toher 1.52 CMOs and REMDCs: 1.52 I Issued or guaranteed by GNMA, FNMA, FHLMC or VA 1.52 I Issued by non-Light Schormment issuers and collaborations of ynonchigate-back descorations issued or guaranteed by 0,000 1.523 All other 2. Other debt and other fixed income securities (excluding short-term): 2.1 Unaffillated domestic securities (including Canada) 2.2 Variational of non-Light Schorm of the Variation of S73,560,178 2.2 Variational of non-Light Schorm of the Variation of S73,560,178 2.2 Variational or no-Light Schorm of the Variation of S73,560,178 2.2 Variational or no-Light Schorm of the Variation of S73,560,178 2.3 Affiliated securities 3.1 Investments in mutual funds 9.0 0.00 9.0										
1.52 CMOs and REMICs: 1.521 Issued or gourantment by CNMA. FNMA.										
1 .521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA 1.522 Issued by non-U.S. Covernment Issuers and collateratives by 1.522 Issued by non-U.S. Covernment Issuers and collateratives by 1.524 Issued by non-U.S. Covernment Issuers and collateratives by 1.525 All other 1.522 All other 1.522 All other 1.523 All other 2. Other debt and other fixed income securities (excluding short-term): 2.1 Unarfillated domesis securities (includes code the transit loans and hybrid securities) 2.2 Lamifiliated non-U.S. securities (includes code the transit loans and hybrid securities) 3.2 Alfiliated sometis completes collected securities (includes code the transit loans and hybrid securities) 3.3 Flequity interests: 3.1 Investments in mutual funds 3.2 Preferred stocks: 3.2 L'Arfiliated 0.0,000 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0		1.513 All other	0	0.000	0	0	0	0.000		
1.522 Issued by mort U.S. Government issuers and collaboratized by mortal presented securities securities (seculating stort remember 1.523 All other										
by morigage-basked securities issued or guaranteed by agencies shown in Line 1.522   9		1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	20,376,575	1.241	20,376,575	0	20,376,575	1.241		
Segundes shown in Line 1.521										
1.523 All other			0	0.000	0	0	0	0.000		
2. Other debt and other fixed income securities (excluding short-term): 2.1 Unstillated connectic securities (including Canada) 373,550,179 2.2 Unstillated on U.S. securities (including Canada) 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.00000 0.00000 0.000000		1.523 All other	91, 193, 116	5.556				5.556		
securities)	2.	Other debt and other fixed income securities (excluding short-term):								
2.2 Unaffiliated non-U.S. securities (including Canada)		2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid								
2.3 Affiliated securities 3.1 Investments in mutual funds 3.2 Preferred stocks: 3.2 Investments in mutual funds 3.2 Preferred stocks: 3.2 Investments in mutual funds 3.3 Protein funds 3.2 Preferred stocks: 3.1 Investments in mutual funds 3.2 Preferred stocks: 3.2 Affiliated 3.0 0.000 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.		· ·	, , . , . ,	22.759				22.759		
3. Equity interests: 3.1 Investments in mutual funds 3.2 Preferred stocks: 3.21 Affiliated 3.0 0.000 3.32 Putaffiliated 3.3 Publicly traded equity securities (excluding preferred stocks): 3.31 Affiliated 3.32 Unaffiliated 3.32 Unaffiliated 3.32 Unaffiliated 3.34 Unaffiliated 3.42 Unaffiliated 3.43 Unaffiliated 3.44 Unaffiliated 3.45 Unaffiliated 3.45 Unaffiliated 3.46 Unaffiliated 3.51 Affiliated 3.52 Unaffiliated 3.53 Unaffiliated 3.54 Unaffiliated 3.55 Unaffiliated 3.55 Unaffiliated 3.55 Unaffiliated 3.55 Unaffiliated 3.56 Unaffiliated 3.57 Unaffiliated 3.58 Unaffiliated 3.59 Unaffiliated 3.59 Unaffiliated 3.50 Una		2.2 Unaffiliated non-U.S. securities (including Canada)	0	0.000	0			0.000		
3.1 Investments in mutual funds		2.3 Affiliated securities	0	0.000	0	0	0	0.000		
3.2 Preferred stocks: 3.21 Affiliated	3.	Equity interests:								
3.21 Affiliated		3.1 Investments in mutual funds	0	0.000	0	0	0	0.000		
3.22 Unaffiliated										
3.3 Publicly traded equity securities (excluding preferred stocks): 3.31 Affiliated 3.32 Unaffiliated 3.32 Unaffiliated 3.4 Other equity securities: 3.41 Affiliated 3.42 Unaffiliated 3.42 Unaffiliated 3.42 Unaffiliated 3.42 Unaffiliated 3.42 Unaffiliated 3.43 Unaffiliated 3.45 Unaffiliated 3.45 Unaffiliated 3.46 Unaffiliated 3.50 Other equity interests including tangible personal property under lease: 3.51 Affiliated 3.52 Unaffiliated 3.52 Unaffiliated 3.52 Unaffiliated 3.52 Unaffiliated 3.52 Unaffiliated 3.52 Unaffiliated 3.53 Unaffiliated 3.54 Unaffiliated 3.55 Unaffiliated 3.55 Unaffiliated 3.56 Unaffiliated 3.57 Unaffiliated 3.58 Unaffiliated 3.59 Unaffiliated 3.50		3.21 Affiliated	0			0	0	0.000		
3.31 Affiliated			0	0.000	0	0	0	0.000		
3.32 Unaffiliated										
3.4 Other equity securities:  3.41 Affiliated						0	0	0.000		
3.41 Affiliated		3.32 Unaffiliated	0	0.000	0	0	0	0.000		
3.42 Unaffiliated		• •								
3.5 Other equity interests including tangible personal property under lease:  3.51 Affiliated  3.52 Unaffiliated  0 0.000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0							19,410,905	1 . 183		
3.51 Affiliated		3.42 Unaffiliated	0	0.000	0	0	0	0.000		
3.52 Unaffiliated										
4. Mortgage loans: 4.1 Construction and land development		3.51 Affiliated	0	0.000		0	0	0.000		
4.1 Construction and land development       0       0.000        0       0<		3.52 Unaffiliated	0	0.000	0	0	0	0.000		
4.2 Agricultural       0       0.000       0       0       0.00         4.3 Single family residential properties       0       0.000       0       0       0.00         4.4 Multifamily residential properties       0       0.000       0       0       0       0.00         4.5 Commercial loans       27,600,000       1.682       27,600,000       0       0       27,600,000       1.682         4.6 Mezzanine real estate loans       0       0.000       0 <td>4.</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>	4.									
4.3 Single family residential properties       0       0.000       0							0	0.000		
4.4 Multifamily residential properties       0       0.000       0       0       0.00       0       0       0.00       0.00       0       0.00       0.00       0       0.00       0       0.00       0       0.00       0       0.00       0       0.00       0       0.00       0       0.00       0       0.00       0       0.00       0       0.00       0       0.00       0       0.00       0       0.00       0.00       0.00       0       0.00		<del>-</del>					0	0.000		
4.5 Commercial loans       27,600,000       1.682       27,600,000       .0       27,600,000       1.682         4.6 Mezzanine real estate loans       0       0.000       0 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td>0</td> <td>0</td> <td>0.000</td>						0	0	0.000		
4.6 Mezzanine real estate loans       0       0.000       0						0		0.000		
5. Real estate investments:       0       0.000       0				1.682		0	27,600,000	1.682		
5.1 Property occupied by company       0       0.000       0       0       0.00        0       0 <td></td> <td>4.6 Mezzanine real estate loans</td> <td>0</td> <td>0.000</td> <td>0</td> <td>0</td> <td>0</td> <td>0.000</td>		4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000		
5.2 Property held for production of income (including \$	5.									
\$		5.1 Property occupied by company	0	0.000	0	0	0	0.000		
debt)       0       0.000       0       0       0       0.00         5.3 Property held for sale (including \$										
5.3 Property held for sale (including \$0 property acquired in satisfaction of debt)										
property acquired in satisfaction of debt)		debt)	0	0.000	0	0	0	0.000		
6. Contract loans										
7. Derivatives       0       0.000       0       0       0       0.00         8. Receivables for securities       250,000       0.015       250,000       0       250,000       0.0         9. Securities Lending (Line 10, Asset Page reinvested collateral)       0       0.000       0       0       XXX       XXX       XXX         10. Cash, cash equivalents and short-term investments       295,676,658       18.014       295,676,658       0       295,676,658       18.0         11. Other invested assets       0       0.000       0       0       0       0       0.0		property acquired in satisfaction of debt)	0				0	0.000		
8. Receivables for securities       .250,000       .0.015       .250,000       .0       .250,000       .0.00         9. Securities Lending (Line 10, Asset Page reinvested collateral)       .0       0.000       .0       .XXX       .XXX       .XXX         10. Cash, cash equivalents and short-term investments       .295,676,658       .18.014       .295,676,658       .0       .295,676,658       .18.0         11. Other invested assets       .0       0.000       .0       .0       .0       0       0       0	6.	Contract loans	0	0.000			0	0.000		
8. Receivables for securities       .250,000       .0.015       .250,000       .0       .250,000       .0.00         9. Securities Lending (Line 10, Asset Page reinvested collateral)       .0       0.000       .0       .XXX       .XXX       .XXX         10. Cash, cash equivalents and short-term investments       .295,676,658       .18.014       .295,676,658       .0       .295,676,658       .18.0         11. Other invested assets       .0       0.000       .0       .0       .0       0       0       0	7.		0					0.000		
10. Cash, cash equivalents and short-term investments       295,676,658       18.014       295,676,658       0       295,676,658       18.0         11. Other invested assets       0       0.000       0       0       0       0.0	8.		,	0.015				0.015		
11. Other invested assets	9.							XXX		
	10.	Cash, cash equivalents and short-term investments	295,676,658	18.014	295,676,658	0	295,676,658	18.014		
12 Total invested assets   1 641 357 126   100 000   1 641 357 126   0   1 641 357 126   100 0	11.	Other invested assets		0.000				0.000		
100.00   ا 1,007,100   1,007,100   1,007,100   1,007,100   1,007,100   1,007,100   1,007,100   1,007,100   1,007,100	12.	Total invested assets	1,641,357,126	100.000	1,641,357,126	0	1,641,357,126	100.000		

### **SCHEDULE A - VERIFICATION BETWEEN YEARS**

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year
2.	Cost of acquired:
	2.1 Actual cost at time of acquisition (Part 2, Column 6)
	2.2 Additional investment made after acquisition (Part 2, Column 9)
3.	Current year change in encumbrances:
	3.1 Totals, Part 1, Column 13
	3.2 Totals, Part 3, Column 11
4.	Total gain (loss) on disposals, Part 3, Column 18
5.	Deduct amounts received on disposals, Part 3, O tomn 15
6.	Total foreign exchange change in book/adjusted growing van:
	6.1 Totals, Part 1, Column 15
	6.2 Totals, Part 3, Column 13
7.	Deduct current year's other than temporary impairment recognized:
	7.1 Totals, Part 1, Column 12
	7.2 Totals, Part 3, Column 10
8.	Deduct current year's depreciation:
	8.1 Totals, Part 1, Column 11
	8.2 Totals, Part 3, Column 9
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)
10.	Deduct total nonadmitted amounts
11.	Statement value at end of current period (Line 9 minus Line 10)

## **SCHEDULE B - VERIFICATION BETWEEN YEARS**

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		27,600,000
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		27,600,000
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		27,600,000
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		27,600,000

### **SCHEDULE BA - VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year
2.	Cost of acquired:
	2.1 Actual cost at time of acquisition (Part 2, Column 8)
	2.2 Additional investment made after acquisition (Part 2, Column 9)
3.	Capitalized deferred interest and other:
	3.1 Totals, Part 1, Column 16
	3.2 Totals, Part 3, Column 12
4.	Accrual of discount
5.	Unrealized valuation increase (decrease):
	5.1 Totals, Part 1, Column 13
	5.2 Totals, Part 3, Column 9
6.	Total gain (loss) on disposals, Part 3, Column 19
7.	Deduct amounts received on disposals, Part 3, C mn 7
8.	Deduct amortization of premium and depreciation
9.	Total foreign exchange change in book/adjusted carrying value:
	9.1 Totals, Part 1, Column 17
	9.2 Totals, Part 3, Column 14
10.	Deduct current year's other than temporary impairment recognized:
	10.1 Totals, Part 1, Column 15
	10.2 Totals, Part 3, Column 11
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)
12.	Deduct total nonadmitted amounts
13.	Statement value at end of current period (Line 11 minus Line 12)

## **SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	1,071,826,243
2.	Cost of bonds and stocks acquired, Part 3, Column 7	639,790,034
3.	Accrual of discount	136,843
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12(464,799)	
	4.2. Part 2, Section 1, Column 150	
	4.3. Part 2, Section 2, Column 13	
	4.4. Part 4, Column 11	(4,255,983)
5.	Total gain (loss) on disposals, Part 4, Column 19	(1,608,745)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	375,694,441
7.	Deduct amortization of premium	12,363,483
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 150	
	8.2. Part 2, Section 1, Column 190	
	8.3. Part 2, Section 2, Column 160	
	8.4. Part 4, Column 150	0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 140	
	9.2. Part 2, Section 1, Column 170	
	9.3. Part 2, Section 2, Column 140	
	9.4. Part 4, Column 130	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	
11.	Deduct total nonadmitted amounts	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,317,830,468

### **SCHEDULE D - SUMMARY BY COUNTRY**

Long-Term Bonds and Stocks OWNED December 31 of Current Year

			1	2	3	4
D	escription	on	Book/Adjusted Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.		96,968,456	96,653,393	97,347,953	96.471.110
Governments	2.		0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	96,968,456	96,653,393	97,347,953	96,471,110
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	206,851,067	206,096,308	215,400,980	181,200,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	17,082,431	16,855,624	18,029,799	15,655,000
,	ь.	lotais	17,082,431	10,000,024	10,029,799	15,055,000
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and						
their Political Subdivisions	7.		492,387,740		499,757,228	465,319,362
Industrial and Miscellaneous, SVO	8.	United States		459,071,923	461,222,564	456,597,232
Identified Funds and Hybrid	9.	Canada			12,055,314	
Securities (unaffiliated)	10.	Other Countries	13,566,500	13,421,412	13,563,364	13,585,000
	11.	Totals	485,129,869	484,507,369	486,841,242	482,232,232
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	1,298,419,563	1,294,128,577	1,317,377,202	1,240,877,704
PREFERRED STOCKS	14.	United States	_	0	0	
Industrial and Miscellaneous	15.	Canada		0	0	
(unaffiliated)	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States		0	0	
Industrial and Miscellaneous	21.	Canada		0	0	
(unaffiliated)	22.	Other Countries	0	0	0	
	23.	Totals	0	0	70, 500, 000	
Parent, Subsidiaries and Affiliates	24.	Totals	19,410,905	19,410,905	73,538,938	
	25.	Total Common Stocks	19,410,905	19,410,905	73,538,938	
	26.	Total Stocks	19,410,905	19,410,905	73,538,938	
	27.	Total Bonds and Stocks	1,317,830,468	1,313,539,482	1,390,916,140	

#### SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	Maturity Distributio	2	Whed December 3	5	6	T 7	8	l o	10	11	12
	'	Over 1 Year	Over 5 Years	Over 10 Years	Ü	No Maturity	,	Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 10.7	Prior Year	Prior Year	Traded	Placed (a)
U.S. Governments												
1.1 NAIC 1	192,286,083	77,131,064	0	0	7,693,046	XXX	277, 110, 193	18.2	284 , 125 , 817	23.7	277, 110, 193	3  (
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0		(
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0		)
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0		)
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0		)  (
1.6 NAIC 6	. 0	0	0	0	0	XXX	0	0.0	0	0.0		)
1.7 Totals	192,286,083	77, 131, 064	0	0	7,693,046	XXX	277, 110, 193	18.2	284,125,817	23.7	277, 110, 193	3
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	)
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	) [(
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	) [(
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	) [(
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	) [
2.6 NAIC 6	. 0	0	0	0	0	XXX	0	0.0	0	0.0	0	)   (
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	) (
3. U.S. States, Territories and Possessions etc.,												
Guaranteed 3.1 NAIC 1	20.555.668		100,742,946	1.747.809	0	xxx	212,361,082	13.9	174.482.868	14.5	212,361,082	,  ,
	20,000,000	2.550.909	7.546.596	1,747,809	0	XXX	10.097.505	0.7	174,462,000	0.0		
		2,000,909						0.0	0	0.0	, , , ,	``
3.3 NAIC 3		U	0	J0	 0	XXX		0.0	0	0.0		
3.4 NAIC 4			0		0	XXX		0.0	0			
3.5 NAIC 5	0	U	0	}0	0	XXX			0	0.0		
3.6 NAIC 6	. 0	04 005 500	100,000,510	4 747 000	0	XXX	000 450 507	0.0	174 400 000	0.0		)   (
3.7 Totals	20,555,668	91,865,568	108,289,542	1,747,809	0	XXX	222,458,587	14.6	174,482,868	14.5	222,458,587	(
4. U.S. Political Subdivisions of States, Territories and												
Possessions , Guaranteed	0	14 000 170	0.070.050		0	2007	17 000 401		05 055 005	0.0	17 000 401	
4.1 NAIC 1	0	14,006,178	3,076,253	}0		XXX	17,082,431	1.1	25,955,865	2.2		
4.2 NAIC 2	0		0	0	0	XXX		0.0	0	0.0		
4.3 NAIC 3	0		0	0		XXX		0.0	0	0.0		
4.4 NAIC 4	0	U	0	J0	0	XXX		0.0	0	0.0		
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0		
4.6 NAIC 6	. 0	0	0.070.050	0	0	XXX	47,000,404	0.0	05.055.005	0.0		
4.7 Totals	0	14,006,178	3,076,253	0	0	XXX	17,082,431	1.1	25,955,865	2.2	17,082,431	(
U.S. Special Revenue & Special Assessment     Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	13,691,612	43, 129, 068	126, 122, 529	50,629,892	251,964,497	XXX	485,537,598	31.8	397,882,754	33.2	485,537,598	3
5.2 NAIC 2	0	0	6,850,142	0	0	XXX	6,850,142	0.4	2,594,863	0.2	6,850,142	2
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	) [
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	) [(
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	) [
5.6 NAIC 6	. 0	0	0	0	0	XXX	0	0.0	0	0.0	0	)
5.7 Totals	13.691.612	43.129.068	132,972,671	50.629.892	251.964.497	XXX	492.387.740	32.3	400.477.617	33.4		)

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 10.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	30,750,422	141,917,454	124,510,729	36,980,641	36,797,557	XXX	370,956,803	24.3	224,000,258	18.7	370,956,803	0
6.2 NAIC 2	625,000	43,243,010	60,805,070	2,570,585	2,193,754	XXX	109,437,419	7.2	83,308,867	6.9	109,437,419	0
6.3 NAIC 3	1,925,849	15, 177, 979	15,477,481	0	0	XXX	32,581,309	2.1	7,073,942	0.6	32,581,309	0
6.4 NAIC 4	0	546,000	2,358,759	0	0	XXX	2,904,759	0.2	337,450	0.0	2,904,759	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	33,301,271	200,884,443	203, 152, 039	39,551,226	38,991,311	XXX	515,880,290	33.8	314,720,517	26.2	515,880,290	0
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

#### **SCHEDULE D - PART 1A - SECTION 1 (Continued)**

Quality ar	nd Maturity Distrib	ution of All Bonds Owner	d December 31, at Boo		Values by Major Ty	pes of Issues and NAIC Designations
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NAC Designation   1/vear or Less   1/v		Quality and	d Maturity Distributi	on or All Bonus C	when December 3	or, at book/Aujus		es by Major Types	8	T Designations	10	11	10
NAIC Designation   1 Year or Lees   Through 1 Years   Through 1 O'ears   Through 1 O'ears   O'ears		1	Over 1 Year	Over 5 Vears	Over 10 Years	5	6 No Maturity	/		Total from Col. 7		11 Total Publicly	12 Total Privately
10.1 NAIC	NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years		Total Current Year	Line 10.7				Placed (a)
10.2 NAC 2	10. Total Bonds Current Year												
10.3 NAIC 3	10.1 NAIC 1	(d)257,283,785	365,498,423	354,452,457	89,358,342	296,455,100	0	1,363,048,107	89.4	XXX	XXX	1,363,048,107	0
10.4 NAIG 4	10.2 NAIC 2	(d)625,000	45,793,919	75,201,808	2,570,585	2, 193, 754	0	126,385,066	8.3	XXX	XXX	126,385,066	0
10.5 NAIC 5	10.3 NAIC 3	(d)1,925,849	15, 177, 979	15,477,481	0	0	0	32,581,309	2.1	XXX	XXX	32,581,309	0
10.6 NAIC 6	10.4 NAIC 4	(d)	546,000	2,358,759	0	0	0	2,904,759	0.2	XXX	XXX	2,904,759	0
10.6 NAIC 6	10.5 NAIC 5	(d)	0	0	0	0	0	(c)0	0.0	XXX	XXX	0	0
11. Total Bonch 10.7 as a % of Col. 7	10.6 NAIC 6	(d) (	0	0	0	0	0	(c) 0	0.0	XXX		0	0
11. Total Bonch 10.7 as a % of Col. 7	10.7 Totals	259.834.634	427,016,321	447,490,505	91,928,927	298,648,854	0	(b) _1.524.919.241	100.0	XXX	XXX	1,524,919,241	0
11.1 NAIC 1	10.8 Line 10.7 as a % of Col. 7			29.3	6.0	19.6	0.0		XXX		XXX	100.0	0.0
11.1 NAIC 1	11. Total Bonds Prior Year												
11.2 NAIC 2		192,200,381	297.655.786	268.778.289	77.997.633	269.815.473	0	XXX	XXX	1.106.447.562	92.2	1.106.447.562	0
11.3 NAIC 3							0						0
11.4 NAIC 4					0	0	0				0.6	7.073.942	0
11.5 NAIC 5			) L	0	337.450	0	0				0.0	337.450	0
11.6 NAIC 6	11.5 NAIC 5		0	0	0	0	0			(c)0	0.0	· ·	0
11.7 Totals	11.6 NAIC 6		0	0	0	0	0			(c) 0	0.0	0	0
11.8 Line 11.7 as a % of Col. 9   16.1   26.2   27.8   6.8   23.1   0.0   XXX   XXX   100.0   XXX   100.0   XXX   100.0	11.7 Totals	192.905.328	314.877.436	332.980.494	82.106.578	276.892.848	0	XXX		(b) 1.199.762.684	100.0	1.199.762.684	0
12. Total Publicly Traded Bonds	11.8 Line 11.7 as a % of Col. 9	16.1	1 26.2	27.8	6.8	23.1	0.0				XXX		0.0
12.1 NÁIC 1													
12.2 NAIC 2		257.283.785	365.498.423	354.452.457	89.358.342	296.455.100	0	1.363.048.107	89.4	1.106.447.562	92.2	1.363.048.107	XXX
12.3 NAIC 3		625.000		75.201.808		2.193.754	0	126.385.066	8.3	85.903.730	7.2	126.385.066	XXX
12.4 NAIC 4					0	0	0						XXX
12.5 NAIC 5		(			0	0	0					2.904.759	
12.6 NAIC 6		··· [	0	0	0	0	0	0	0.0	0	0.0		XXX
12.7 Totals	12.6 NAIC 6	(	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.8 Line 12.7 as a % of Col. 7	12.7 Totals	259.834.634	427.016.321	447.490.505	91.928.927	298.648.854	0	1.524.919.241	100.0	1.199.762.684	100.0	1.524.919.241	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10						, , .	0.0		XXX			, , , , , , , , , , , , , , , , , , , ,	XXX
Section 10         17.0         28.0         29.3         6.0         19.6         0.0         100.0         XXX         XXX         XXX         100.0         XX           13. Total Privately Placed Bonds         13.1 NAIC 1         0 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>													
13.1 NAÍC 1       0 <td< td=""><td></td><td>17.0</td><td>28.0</td><td>29.3</td><td>6.0</td><td>19.6</td><td>0.0</td><td>100.0</td><td>XXX</td><td>XXX</td><td>XXX</td><td>100.0</td><td>XXX</td></td<>		17.0	28.0	29.3	6.0	19.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.2 NAIC 2       0 <td< td=""><td>13. Total Privately Placed Bonds</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>	13. Total Privately Placed Bonds												
13.3 NAIC 3     0	13.1 NAIC 1		00	0	0	0	0	0		0			0
13.4 NAIC 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	13.2 NAIC 2		00	0	0	0	0	0	0.0	0	0.0	XXX	0
13.5 NAIC 5 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	13.3 NAIC 3		00	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 NAIC 6 0 0 0 0 0 0 0 0 0 XXX	13.4 NAIC 4		00	0	0	0	0	0		0	0.0	XXX	0
	13.5 NAIC 5		00	0	0	0	0	0	0.0	0	0.0	XXX	0
10.7 Tetalo	13.6 NAIC 6		0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	13.7 Totals		0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.8 Line 13.7 as a % of Col. 7	13.8 Line 13.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	13.9 Line 13.7 as a % of Line 10.7, Col. 7,	0.0	0.0	0.0	0.0	0.0	0.0	0.0					0.0

y includes the following amount of short term and cash equivalent sorted by invited testing amount of short term and cash equivalent sorted by invited testing amount of short term and cash equivalent sorted by invited testing amount of short term and cash equivalent sorted by invited testing amount of short term and cash equivalent sorted by invited testing amount of short term and cash equivalent sorted by invited testing amount of short term and cash equivalent sorted by invited testing amount of short term and cash equivalent sorted by invited testing amount of short term and cash equivalent sorted by invited testing amount of short term and cash equivalent sorted by invited testing amount of short term and cash equivalent sorted by invited testing and the short term and cash equivalent sorted by invited testing and the short term and cash equivalent sorted by invited testing and the short term and cash equivalent sorted by invited testing and the short testing and the sho

#### **SCHEDULE D - PART 1A - SECTION 2**

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

							s by Major Type and	Subtype of Issue				
	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 10.6	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	192,286,083	77, 131, 064	0	0	0	XXX	269,417,147	17.7	247,536,806	20.6	269,417,147	0 1
1.2 Residential Mortgage-Backed Securities	0		0	0	7.693.046	XXX	7,693,046	0.5		3.0	7.693.046	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	192,286,083	77, 131, 064	0	0	7,693,046	XXX	277, 110, 193	18.2	284, 125, 817	23.7	277, 110, 193	0
2. All Other Governments	102,200,000	77,101,001	•		1,000,010	7000	277, 110, 100	10.2	201,120,011	20.7	277, 110, 100	
2.1 Issuer Obligations	0	0	0	0	0	xxx	0	0.0	0	0.0	0	ا ۱
2.2 Residential Mortgage-Backed Securities	0	0	0	0	n	XXX		0.0	0	0.0	0 N	
2.3 Commercial Mortgage-Backed Securities	0		0	0	0	XXX		0.0	0	0.0	0	
2.4 Other Loan-Backed and Structured Securities	0		0			XXX		0.0	0	0.0	0	
2.4 Other Loan-backed and Structured Securities	0		0	0	0	XXX	0	0.0	0	0.0	0	0
	U	U	U	U	U	XXX	U	0.0	U	0.0	U	0
3. U.S. States, Territories and Possessions, Guaranteed		0	100 000 5:-		_	, , , , ,	000 150 5==		477, 100, 000	=	000 150 5	_ <u> </u>
3.1 Issuer Obligations	20,555,668		108,289,542	1,747,809	0	XXX	222,458,587	14.6	174,482,868	14.5	222,458,587	ļ0 ļ
3.2 Residential Mortgage-Backed Securities	ļ0	0	J0	ļ0	ļ0	XXX		0.0	0	0.0	ļ0	ļ0 ļ
3.3 Commercial Mortgage-Backed Securities	0		0	0	0	XXX	0	0.0	0	0.0	0	0 I
3.4 Other Loan-Backed and Structured Securities	0		0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	20,555,668	91,865,568	108,289,542	1,747,809	0	XXX	222,458,587	14.6	174,482,868	14.5	222,458,587	0 1
4. U.S. Political Subdivisions of States, Territories and												
Possessions, Guaranteed	_			_	_		.=					_ !
4.1 Issuer Obligations	0	14,006,178	3,076,253	0	0	XXX	17,082,431	1.1	25,955,865	2.2	17,082,431	<sub> </sub> 0
4.2 Residential Mortgage-Backed Securities	0		0	0	0	XXX	0	0.0	0	0.0	0	ļ0 l
4.3 Commercial Mortgage-Backed Securities	0		0	0	0	XXX	0	0.0	0	0.0	0	<sub> </sub> 0
4.4 Other Loan-Backed and Structured Securities	0		0	0	0	XXX	0	0.0	0	0.0	0	0 1
4.5 Totals	0	14,006,178	3,076,253	0	0	XXX	17,082,431	1.1	25,955,865	2.2	17,082,431	0
5. U.S. Special Revenue & Special Assessment Obligations												
etc., Non-Guaranteed												
5.1 Issuer Obligations	13,691,612		116, 154, 539	839,586	4,401,018	XXX	176,460,686	11.6	142,321,948	11.9	176,460,686	ļ0 I
5.2 Residential Mortgage-Backed Securities	0	,	16,818,132	49,790,306	247,563,479	XXX	315,927,054	20.7	258, 155, 669	21.5	315,927,054	ļ0 l
5.3 Commercial Mortgage-Backed Securities	0		0	0	0	XXX	0	0.0	0	0.0	0	ļ0 l
5.4 Other Loan-Backed and Structured Securities	0		0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 Totals	13,691,612	43,129,068	132,972,671	50,629,892	251,964,497	XXX	492,387,740	32.3	400,477,617	33.4	492,387,740	0
Industrial and Miscellaneous												
6.1 Issuer Obligations	33,301,271	175,540,578	178,655,559	6,244,608	10,568,584	XXX	404,310,600	26.5	237,403,931	19.8	404,310,600	0
6.2 Residential Mortgage-Backed Securities	0	***************************************	0	3,733	10,330,017	XXX	10,333,750	0.7	4,942	0.0	10,333,750	L0 I
6.3 Commercial Mortgage-Backed Securities	0		20,376,576	24,364,809	18,092,710	XXX	71,004,095	4.7	42,573,109	3.5	71,004,095	0
6.4 Other Loan-Backed and Structured Securities	0		4,119,904	8,938,076	0	XXX	30,231,845	2.0	34,738,535	2.9	30,231,845	0
6.5 Totals	33,301,271	200,884,443	203, 152, 039	39,551,226	38,991,311	XXX	515,880,290	33.8	314,720,517	26.2	515,880,290	0
7. Hybrid Securities												
7.1 Issuer Obligations	0	0	0		0	XXX	0	0.0	0	0.0	0	L
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	0		0	0			0	0.0	0	0.0	0	0
Parent, Subsidiaries and Affiliates	1		Ť	1	i	7000	<u> </u>	3.0		0.0	· ·	
8.1 Issuer Obligations	n	n	^	n	0	XXX	0	0.0	0	0.0	0	
8.2 Residential Mortgage-Backed Securities	0	0			0	XXX		0.0	0	0.0		U
8.3 Commercial Mortgage-Backed Securities	0		0	0	0	XXX		0.0	0	0.0	0	U
8.4 Other Loan-Backed and Structured Securities	0		0	0	0	XXX		0.0	0	0.0	0	0
8.5 Totals			0	0	ı .		0		0		•	•
8.5 TOTAIS	0	0	1 0	0	0	XXX	0	0.0	0	0.0	0	0 1

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

	IVIatu	Tity Distribution of	All bolids Owner				oy Major Type and	Subtype of issue	9	10	- 44	10
	1	Over 1 Year	Over 5 Years	4 Over 10 Years	5	6 No Maturity	/	8 Col. 7 as a % of	9 Total from Col. 7	10 % From Col. 8	11 Total Publicly	12 Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years		Over 20 Years	Date	Total Current Year	Line 10.6	Prior Year	Prior Year	Traded	Placed
9. SVO Identified Funds	i real of Less	Tillough 5 Tears	Tillough to reals	Through 20 Tears	Over 20 Tears	Date	Total Guiterit Tear	Line 10.0	i noi reai	T HOL TEAL	Haueu	i iaceu
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	o	0.0	o	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Total Bonds Current Year	XXX	XXX	XXX	////	XXX			0.0	· ·	0.0	· ·	•
10.1 Issuer Obligations	259.834.634	399.917.319	406 . 175 . 893	8.832.003	14.969.602	XXX	1.089.729.451	71.5	XXX	xxx	1.089.729.451	0
10.2 Residential Mortgage-Backed Securities	0	1.755.137	16,818,132	49.794.039	265.586.542	XXX	333,953,850	21.9	XXX	XXX	333,953,850	
10.3 Commercial Mortgage-Backed Securities	0	8,170,000	20,376,576	24,364,809	18,092,710	XXX	71.004.095	4.7	XXX	XXX	71,004,095	0
10.4 Other Loan-Backed and Structured Securities	0	17, 173, 865	4,119,904	8,938,076	0	XXX	30,231,845	2.0	XXX	XXX	30,231,845	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	259.834.634	427,016,321	447,490,505	91,928,927	298,648,854	0	1.524.919.241	100.0	XXX	XXX	1,524,919,241	0
10.7 Line 10.6 as a % of Col. 7	17.0	28.0	29.3	6.0	19.6	0.0		XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year								7001	7001	7001		
11.1 Issuer Obligations	192.899.746	287.914.841	318 . 101 . 126	10.950.267	17.835.438	XXX	XXX	XXX	827.701.418	69.0	827.701.418	0
11.2 Residential Mortgage-Backed Securities	5.582	10.263.856	9.879.982	41, 168, 047	233 , 432 , 155	XXX	XXX	XXX	294.749.622	24.6	294,749,622	0
11.3 Commercial Mortgage-Backed Securities	0	0	0	16,947,854	25,625,255	XXX	XXX	XXX	42,573,109	3.5	42,573,109	0
11.4 Other Loan-Backed and Structured Securities	0	16,698,739	4,999,386	13,040,410	0	XXX	XXX	XXX	34,738,535	2.9	34,738,535	0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
11.6 Totals	192,905,328	314,877,436	332,980,494	82,106,578	276,892,848	0	XXX	XXX	1, 199, 762, 684	100.0	1,199,762,684	0
11.7 Line 11.6 as a % of Col. 9	16.1	26.2	27.8	6.8	23.1	0.0		XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	259,834,634	399,917,319	406, 175,893	8,832,003	14,969,602	XXX	1,089,729,451	71.5	827,701,418	69.0	1,089,729,451	XXX
12.2 Residential Mortgage-Backed Securities	0	1,755,137	16,818,132	49,794,039	265,586,542	XXX	333,953,850	21.9	294,749,622	24.6	333,953,850	XXX
12.3 Commercial Mortgage-Backed Securities	0	8, 170,000	20,376,576	24,364,809	18,092,710	XXX	71,004,095	4.7	42,573,109	3.5	71,004,095	XXX
12.4 Other Loan-Backed and Structured Securities	0	17, 173, 865	4, 119, 904	8,938,076	0	XXX	30,231,845	2.0	34,738,535	2.9	30,231,845	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
12.6 Totals	259,834,634	427,016,321	447,490,505	91,928,927	298,648,854	0	1,524,919,241	100.0	1, 199, 762, 684	100.0	1,524,919,241	XXX
12.7 Line 12.6 as a % of Col. 7	17.0	28.0	29.3	6.0	19.6	0.0		XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	17.0	28.0	29.3	6.0	19.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Line 13.6 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

## **SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

	1	2	3	4 Other Short-term	5 Investments in Parent,
	Total	Bonds	Mortgage Loans	Investment Assets (a)	Subsidiaries and Affiliates
Book/adjusted carrying value, December 31 of prior year	26,199,233	26,199,233	0	0	0
Cost of short-term investments acquired	4,326,177,135	4,326,177,135	0	0	0
3. Accrual of discount	8,911	8,911	0	0	0
Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
Deduct consideration received on disposals	4,336,346,358	4,336,346,358	0	0	0
7. Deduct amortization of premium	181,709	181,709	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		15,857,212	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	15,857,212	15,857,212	0	0	0

<sup>(</sup>a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

# Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards **NONE**

Schedule DB - Part B - Verification - Futures Contracts **NONE** 

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

#### **SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

(Cash Equivalents) 2 Money Market Total Other (a) Bonds Mutual funds 1. Book/adjusted carrying value, December 31 of prior year .124,987,445 .124,987,445 .0 0 13,754,463,431 15,188,053,970 1 433 590 539 0 2. Cost of cash equivalents acquired ... 2,947,593 2,947,593 0 Accrual of discount .... 3. Unrealized valuation increase (decrease) .\_0 .\_0 .0 0\_ 0 0 0 0 5. Total gain (loss) on disposals 15,044,931,003 13,671,756,003 1,373,175,000 6. Deduct consideration received on disposals ..0 .0 .0 0 Deduct amortization of premium ... 8. Total foreign exchange change in book/adjusted carrying value 0 0 0 0 .0 ..0 ..0 \_\_0 Deduct current year's other than temporary impairment recognized 9. 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-.271,058,005 .210,642,466 .60,415,539 .0 7+8-9) ..0 ..0 .0 Deduct total nonadmitted amounts ...

271,058,005

210,642,466

60,415,539

0

Statement value at end of current period (Line 10 minus Line 11)

<sup>(</sup>a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

# Schedule A - Part 1 - Real Estate Owned NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made **NONE** 

Schedule A - Part 3 - Real Estate Disposed NONE

## **SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Locat	ion	5	6	7	8		Change in B	ook Value/Recorde	d Investment		14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
03943		Louisville	KY	E	01/01/1995	1.930	27,600,000	0	0	0	0	0	0	12/31/2015
0399999. Mortgages in g	ood sta	nding - Residential mortgages-all othe	r				27,600,000	0	0	0	0	0	0	XXX
0899999. Total Mortgage	s in go	od standing					27,600,000	0	0	0	0	0	(	XXX
1699999. Total - Restruc	tured M	lortgages					0	0	0	0	0	0	(	XXX
2499999. Total - Mortgag	ges with	overdue interest over 90 days					0	0	0	0	0	0	(	XXX
3299999. Total - Mortgag	ges in th	ne process of foreclosure					0	0	0	0	0	0	(	XXX
											<b>-</b>	tt		-+
									-			<del> </del>		+
											†	<del> </del>		-+
											*			
									+					+
3399999 - Totals							27,600,000	0	0	0	0	0	(	XXX

General Interrogatory:

Mortgages in good standing \$	0 unpaid taxes \$	0 interest due and unpaid.

<sup>2.</sup> Restructured mortgages \$ \_\_\_\_0 unpaid taxes \$ \_\_\_0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ \_\_\_\_0 unpaid taxes \$ \_\_\_\_0

4. Mortgages in process of foreclosure \$ \_\_\_\_0 unpaid taxes \$ \_\_\_\_0 interest due and unpaid. .....0 interest due and unpaid.

# Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid **NONE** 

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned **NONE** 

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid NONE

## **SCHEDULE D - PART 1**

										ng-Term BOND						1						-
1	2			Cod	les	6	7	1	Fair Value	10	11	Chang	e in Book/Adj	usted Carryin	g Value	1		lr Ir	nterest		Da	ates
	_		3	4	5	1		8	9	1		12	13	14	15	16	17	18	19	20	21	22
1			٦	-	5				3			12	10	17	-	10	''	10	10	20	41	
															Total							
															Foreign							
				F										Current	Exchange							
														Current								
				0										Year's	Change							
				r				Rate					Current	Other-	in							
				' '							<b>D</b> 1/											0
			С	е				Used to	0		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
			0	l i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
OLICID			-	1 :	D I	NIAIO	A -41			D			,			D-4-		1				
CUSIP			d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Descri	ption	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
912828-2M-1	UNITED STATES TREASURY	GOVERNMENT				1	10,999,9	33100.0620	11,006,820	11,000,000	10,999,984	Ú	1	0	0	1.062	1.060	JAJ0	19,692	31,257	08/24/2017	07/31/2019
912828-3B-4	US TREASURY N/B	GOVERNMENT				1	40,012,3			40,000,000	40,012,329	0	(52)	0	0	1.407	1.390		94,864	0	12/27/2017	10/31/2019
						<u> </u>																
912828-3H-1	US TREASURY N/B	GOVERNMENT				ļ	16,966,1			17,000,000	16,966,651		490			1.750	1.850		26,298	0	12/20/2017	11/30/2019
912828-A3-4	US TREASURY N/B	GOVERNMENT	SD			1	885, 1			875,000	879,046	0	(4,409)	0	0	1.250	0.730		2,998	8,906	08/12/2016	11/30/2018
912828-C2-4	UNITED STATES TREASURY	GOVERNMENT	SD			1	6,943,0	1399.5970	6,872,193	6,900,000	6,924,162	0	(17,821)	0	0	1.500	1.190	FA	35,438	89,922	07/12/2017	02/28/2019
912828-LD-0	US TREASURY N/B					11		0.0000		0	0	0	L	0	0	3.250	0.000	JJ	2,600	0	01/24/2014	07/31/2016
912828-NK-2	UNITED STATES TREASURY	GOVERNMENT	[	1		1 1		0.0000		0	0	n	0	n	0	2.500	0.000		6.250	0	08/11/2015	06/30/2017
912828-PF-1	UNITED STATES TREASURY	GOVERNMENT	······	1		1		0.0000		n	n	n	0	n		1.875	0.000		15	n	11/04/2015	10/31/2017
912828-PN-4			······	1											ν					0		
	UNITED STATES TREASURY	GOVERNMENT						0.0000			0	ļ	0	ū	٠	2.750	0.000		6,875	0	11/16/2015	12/31/2017
912828-PY-0	UNITED STATES TREASURY	GOVERNMENT	SD				321,3			310,000	310,820	J0	(5, 196)	ļ0	J0	2.750	1.050		2,919	8,525	12/18/2015	02/28/2018
912828-QP-8	US TREASURY N/B	GOVERNMENT				1		.0.000		0	٥	Ω	۵	۵	۵	1.750	0.000		3,719	0	05/07/2015	05/31/2016
912828-QQ-6	UNITED STATES TREASURY	GOVERNMENT	SD	1		l1	2,628,8	1 100 . 3750	2,559,563	2,550,000	2,565,806	٥	(38, 158)	٥	٥	2.375	0.860	MN	30,559	41,563	05/24/2016	05/31/2018
912828-RE-2	UNITED STATES TREASURY	GOVERNMENT		J		l1	106,8			105,000	105,560	0	(844)	n	0	1.500	0.680		535	1,575	07/12/2016	08/31/2018
912828-RE-2	UNITED STATES TREASURY	GOVERNMENT	SD	1		1				55,000	55,293	n	(442)	n	0	1.500	0.680		1,518	n	07/12/2016	08/31/2018
912828-RH-5	UNITED STATES TREASURY	GOVERNMENT	SD				3.543.5			3.500.000	3.511.356		(14,923)		0	1.375	0.930		12.364	44.688	05/12/2010	09/30/2018
				1								μ		r								
912828-VK-3	. UNITED STATES TREASURY	GOVERNMENT	SD			ļ	4,409,4		4,347,303	4,350,000	4,365,045	0	(30,273)	0	٥	1.375	0.670		30,235	59,813	07/12/2016	06/30/2018
912828-VQ-0	UNITED STATES TREASURY	GOVERNMENT	SDSDSDSDSD			1	354,9			350,000	351,419	0	(2,428)	0	0	1.375	0.670		2,012	4,812	07/12/2016	07/31/2018
912828-WL-0	UNITED STATES TREASURY	GOVERNMENT	SD			1	351,3	3199.4930	348,226	350,000	350,958	0	(424)	0	0	1.500	1.300	MN	462	5, 250	05/12/2017	05/31/2019
912828-WS-5	UNITED STATES TREASURY	GOVERNMENT	SD			1	1,879,0	1499.6450	1,863,362	1,870,000	1,876,981	0	(2,063)	0	0	1.625	1.370	JD	15,361	0	10/10/2017	06/30/2019
	btotal - Bonds - U.S. C			ligation	200		89.458.0	-	89,139,473	89,215,000	89,275,410	0	(116,542)	0	0	XXX	XXX	XXX	294,714	296,311	XXX	XXX
			suer Ob	iigatioi	ris							U										
36179S-QW-0	GOVERNMENT NATIONAL MORTGAG	GE GNMA				1	7,889,9	33103.5530	7,513,920		7,693,046	٥	(88,862)	0	0	3.500	3.010	MON	21, 164	259,999	11/08/2016	11/01/2046
001100 411 0																						
	btotal - Bonds - U.S. G	overnments - R	Residentia	al Mort	tgage-Ba	icked																
0299999. Su	btotal - Bonds - U.S. G	Governments - R	Residentia	al Mort	tgage-Ba	icked	7 000 0	22 VVV	7 512 020	7 056 110	7 602 046	0	(99, 963)	0	0	VVV	VVV	VVV	21 164	250,000	VVV	VVV
0299999. Su Se	curities		Residentia	al Mort	tgage-Ba	icked	7,889,9		7,513,920	7,256,110	7,693,046	0	(88,862)	0	0	XXX	XXX	XXX	21, 164	259,999	XXX	XXX
0299999. Su Se			Residentia	al Mort	tgage-Ba	icked	7,889,9 97,347,9		7,513,920 96,653,393	7,256,110 96,471,110	7,693,046 96,968,456	0	. , ,	0			XXX	XXX	21, 164 315, 878	259,999 556,310	XXX	XXX
0299999. Su Se 0599999. To	ecurities tal - U.S. Government	Bonds	Residentia	al Mort	tgage-Ba	icked		3 XXX				·	. , ,		0	XXX	XXX	XXX			XXX	XXX
0299999. Su Se 0599999. To 1099999. To	ecurities tal - U.S. Government tal - All Other Governn	Bonds nent Bonds	Residentia	al Mort	tgage-Ba		97,347,9	0 XXX	96,653,393 0	96,471,110 0	96,968,456 0	0	(205, 404)		0	XXX	XXX	XXX	315,878 0	556,310 0	XXX	XXX
0299999. Su Se 0599999. To 1099999. To 040507-HN-8	ecurities tal - U.S. Government tal - All Other Governn ARIZONA HEALTH FACS AUTH RE	Bonds nent Bonds	Residentia	al Mort	tgage-Ba	1FE	97,347,9	53 XXX 0 XXX 6390.0140	96,653,393 0 1,800,280	96,471,110 0 2,000,000	96,968,456 0 1,738,361	0	(205, 404) 0 11, 106		0 0	XXX XXX 1.243	XXX XXX 2.070	XXX XXX JAJ0	315,878 0 6,215	556,310 0 30,461	XXX XXX 11/08/2012	XXX XXX 01/01/2037
0299999. Su Se 0599999. To: 1099999. To: 040507-HN-8 041042-VA-7	ecurities tal - U.S. Government tal - All Other Governn ARIZONA HEALTH FACS AUTH RE ARKANSAS ST	Bonds nent Bonds EV MUNI	Residentia	al Mort	tgage-Ba	1FE	97,347,9 1,665,5 5,625,8	0 XXX 0 XXX 6390.0140 00105.5200	96,653,393 0 1,800,280 5,276,000	96,471,110 0 2,000,000 5,000,000	96,968,456 0 1,738,361 5,318,942	0	(205, 404) 0 11, 106 (126, 907)		0 0	XXX XXX 1.243 4.000	XXX XXX 2.070 1.350	XXX XXX JAJO JD	315,878 0 6,215 8,889	556,310 0 30,461 200,000	XXX XXX 11/08/2012 07/17/2015	XXX XXX 01/01/2037 06/15/2020
0299999. Su Se 0599999. To: 1099999. To: 040507-HN-8 041042-VA-7 05914F-NR-7	ecurities tal - U.S. Government tal - All Other Governm ARIZONA HEALTH FACS AUTH RE ARKANSAS ST BALTIMORE COUNTY	Bonds nent Bonds EV MUNI	Residentia	al Mort	tgage-Ba	1FE1FE1FE1FE1FE1FE1FE	97,347,9 1,665,5 5,625,8 3,727,5	53 XXX 0 XXX 5390.0140 00105.5200 80105.3230	96,653,393 0 1,800,280 5,276,000 3,159,690	96,471,110 0 2,000,000 5,000,000 3,000,000	96,968,456 0 1,738,361 5,318,942 3,187,532	0	(205, 404) 0 11, 106 (126, 907) (116, 926)		0 0	XXX XXX 1.243 4.000 5.000	XXX XXX 2.070 1.350 1.000	XXX XXX JAJO JD FA	315,878 0 	556,310 0 30,461 200,000 150,000	XXX XXX 11/08/2012 .07/17/2015 .04/12/2013	XXX XXX 01/01/2037 06/15/2020 08/01/2019
0299999. Su Se 0599999. To 1099999. To 040507-HN-8 041042-VA-7 05914F-NR-7 1100853-VY-3	ecurities tal - U.S. Government tal - All Other Governn ARIZONA HEALTH FACS AUTH RE ARKANSAS ST BALTIMORE COUNTY BOSTON MASS	Bonds nent Bonds EV MUNI	Residentia	al Mort	tgage-Ba	1FE	97,347,9 1,665,5 5,625,8 3,727,5 1,567,3	53 XXX 0 XXX 5390.0140 00105.5200 30105.3230 51123.5860	96,653,393 0 1,800,280 5,276,000 3,159,690 1,513,929	96,471,110 0 2,000,000 5,000,000 3,000,000 1,225,000	96,968,456 0 1,738,361 5,318,942 3,187,532 1,510,950	0	(205, 404) 0 11, 106 (126, 907) (116, 926) (32, 079)		0 0	XXX XXX 1.243 4.000 5.000	XXX XXX 2.070 1.350 1.000 1.900	XXX XXX JAJO JD FA	315,878 0 	556,310 0 30,461 200,000 150,000 61,250	XXX XXX 11/08/2012 .07/17/2015 .04/12/2013 .03/09/2016	XXX XXX 01/01/2037 06/15/2020 08/01/2019 03/01/2026
0299999. Su Se 0599999. To 1099999. To 040507-HN-8 041042-VA-7 05914F-NR-7 100853-VY-3 13063A-4H-4	ecurities tal - U.S. Government tal - All Other Governn ARIZONA HEALTH FACS AUTH RE ARKANSAS ST BALT IMORE COUNTY BOSTON MASS CALIFORNIA STATE	Bonds nent Bonds EV MUNI MUNI MUNI MUNI	Residentia	al Mort		1FE	97,347,9 1,665,5 5,625,8 3,727,5 1,567,3 2,721,4	53 XXX 0 XXX 5390.0140 00105.5200 80105.3230 51123.5860 10101.0040	96,653,393 0 	96,471,110 0 2,000,000 .5,000,000 .3,000,000 .1,225,000 .2,580,000	96,968,456 0 1,738,361 5,318,942 3,187,532 1,510,950 2,608,201	0	(205, 404) 0 11, 106 (126, 907) (116, 926) (32, 079) (112, 278)		0 0	XXX XXX 1.243 4.000 5.000 5.000 5.500	XXX XXX 2.070 1.350 1.000 1.900 1.100	XXX XXX JAJO JD FA AO	315,878 0 ,6,215 ,8,889 ,62,500 ,20,417 ,35,475	556,310 0 30,461 200,000 150,000 61,250 141,900	XXX XXX 11/08/2012 .07/17/2015 .04/12/2013 .03/09/2016 12/22/2016	XXX XXX 01/01/2037 .06/15/2020 .08/01/2019 .03/01/2026 .04/01/2018
0299999. Su Se 0599999. To 1099999. To 040507-NN-8 041042-VA-7 100833-VY-3 13063A-4H-4 13066Y-Sil-0	ecurities tal - U.S. Government tal - All Other Governn ARIZONA HEALTH FACS AUTH RE ARKANSAS TO BALT IMORE COUNTY BOSTON MASS CALIFORNIA STATE CALIFORNIA STATE CALIFORNIA ST DEPT WATER RE	Bonds nent Bonds EV MUNI	Residentia	al Mort	tgage-Ba	1FE1	97,347,9 1,665,5 .5,625,8 3,727,5 1,567,3 2,721,4 1,724,4	53 XXX 0 XXX 5390.0140 00105.5200 80105.3230 51123.5860 10101.0040 64111.0420	96,653,393 0 1,800,280 5,276,000 3,159,690 1,513,929 2,605,903 1,621,213	96,471,110 0 2,000,000 5,000,000 3,000,000 1,225,000 2,580,000 1,460,000	96,968,456 0 1,738,361 5,318,942 .3,187,532 .1,510,950 .2,608,201 .1,653,018	0	(205, 404) 0 11, 106 (126, 907) (116, 926) (32, 079) (112, 278) (56, 720)		0 0	XXX XXX 1.243 4.000 5.000 5.000 5.000	XXX XXX 2.070 1.350 1.000 1.900 1.100 0.960	XXX XXX JAJO JD FA MS AO MN	315,878 0 	556,310 0 30,461 200,000 150,000 61,250 141,900 73,000	XXX XXX .11/08/2012 .07/17/2015 .04/12/2013 .03/09/2016 .12/22/2016 .09/22/2016	XXX XXX 01/01/2037 06/15/2020 .08/01/2019 03/01/2026 04/01/2018 05/01/2021
0299999. Su Se 0599999. To 1099999. To 040507-NN-8 041042-VA-7 100833-VY-3 13063A-4H-4 13066Y-Sil-0	ecurities tal - U.S. Government tal - All Other Governn ARIZONA HEALTH FACS AUTH RE ARKANSAS TO BALT IMORE COUNTY BOSTON MASS CALIFORNIA STATE CALIFORNIA STATE CALIFORNIA ST DEPT WATER RE	Bonds nent Bonds EV MUNI MUNI MUNI MUNI	Residentia	al Mort	tgage-Ba	1FE	97,347,9 1,665,5 5,625,8 3,727,5 1,567,3 2,721,4	53 XXX 0 XXX 5390.0140 00105.5200 80105.3230 51123.5860 10101.0040 64111.0420	96,653,393 0 1,800,280 5,276,000 3,159,690 1,513,929 2,605,903 1,621,213	96,471,110 0 2,000,000 .5,000,000 .3,000,000 .1,225,000 .2,580,000	96,968,456 0 1,738,361 5,318,942 3,187,532 1,510,950 2,608,201	0	(205, 404) 0 11, 106 (126, 907) (116, 926) (32, 079) (112, 278)		0 0	XXX XXX 1.243 4.000 5.000 5.000 5.500	XXX XXX 2.070 1.350 1.000 1.900 1.100	XXX XXX JAJO JD FA MS AO MN	315,878 0 ,6,215 ,8,889 ,62,500 ,20,417 ,35,475	556,310 0 30,461 200,000 150,000 61,250 141,900	XXX XXX 11/08/2012 .07/17/2015 .04/12/2013 .03/09/2016 12/22/2016	XXX XXX 01/01/2037 .06/15/2020 .08/01/2019 .03/01/2026 .04/01/2018
0299999. Su Se 0599999. To' 1099999. To' 040507-Hh-8 041042-Vk-7 05914F-NR-7 100853-VY-3 130634-4H-4 13066Y-SII-0 199491-6L-0	Ecurities  tal - U.S. Government  tal - All Other Governn  ARIZONA HEALTH FACS AUTH RE  ARKANSAS ST  BALT IMORE COUNTY  BOSTON MASS  CALIFORNIA STATE  CALIFORNIA ST DEPT WATER RE  COLLMBUS OHIO	Bonds nent Bonds EV MUNI	Residentia	al Mort	tgage-Ba	1FE1	97,347,9 	53 XXX 0 XXX 3390.0140 00105.5200 30105.3230 51123.5860 10101.0040 64111.0420 30112.9800	96,653,393 0 1,800,280 .5,276,000 3,159,690 .1,513,929 .2,605,903 .1,621,213 3,389,400	96, 471, 110 0 	96, 968, 456 0 1, 738, 361 5, 318, 942 3, 187, 532 1, 510, 950 2, 608, 201 1, 653, 018 3, 401, 420	0	(205, 404) 0 11, 106 (126, 907) (116, 926) (32, 079) (112, 278) (56, 720) (93, 410)		0 0	XXX XXX 1.243 4.000 5.000 5.000 5.500 5.000	XXX XXX 2.070 1.350 1.000 1.900 1.100 0.960 1.630	XXX XXX JAJO JD FA AO MN FA	315,878 0 .6,215 .8,889 .62,500 .20,417 .35,475 .12,167 .56,667	556,310 0 .30,461 .200,000 .150,000 .61,250 .141,900 .73,000	XXX XXX 11/08/2012 07/17/2015 04/12/2013 03/09/2016 12/22/2016 09/22/2016 04/12/2013	XXX XXX .01/01/2037 .06/15/2020 .08/01/2019 .03/01/2026 .04/01/2018 .05/01/2021 .02/15/2022
0299999. Su Se 0599999. To 1099999. To 040507-NH-8 041042-VA-7 05914F-NH-7 100853-VY-3 13063A-4H-4 13066Y-SII-0 199491-6U-0 20772J-P2-2	Ecurities tal - U.S. Government tal - All Other Governn ARIZONA HEALTH FACS AUTH RE ARKANSAS ST BALT IMORE COUNTY BOSTON MASS CALIFORNIA STATE CALIFORNIA ST DEPT WATER RE COLLMBUS CHIO CONNECTIOUT ST	Bonds ent Bonds  V MUNI MUNI MUNI MUNI MUNI MUNI MUNI MUNI	Residentia	al Mort		1FE	97,347,9 1,665,5 5,625,8 3,727,5 1,567,3 2,721,4 1,724,4 3,828,0 1,414,1	33 XXX 0 XXX 3390.0140 0105.5200 30105.3230 511123.5860 10101.0040 44111.0420 30112.9800 04113.5440	96,653,393 0 ,1,800,280 .5,276,000 .3,159,690 .1,513,929 .2,605,903 .1,621,213 .3,389,400 .1,368,205	96,471,110 0 	96, 968, 456 0 .1, 738, 361 .5, 318, 942 .3, 187, 532 .1, 510, 950 .2, 608, 201 .1, 653, 018 .3, 401, 420 .1, 375, 511	0	(205, 404) 0 		0 0	XXX XXX 1.243 4.000 5.000 5.000 5.000 5.000 5.000	XXX XXX 2.070 1.350 1.000 1.100 0.960 1.630 2.970	XXX XXX JAJO JD FA MS AO MN FA	315,878 0 .6,215 .8,889 .62,500 .20,417 .35,475 .12,167 .56,667 .7,699	556,310 0 30,461 200,000 150,000 61,250 141,900 73,000 150,000 60,250	XXX XXX .11/08/2012 .07/17/2015 .04/12/2013 .03/09/2016 .12/22/2016 .09/22/2016 .04/12/2013 .12/03/2015	XXX XXX .01/01/2037 .06/15/2020 .08/01/2019 .03/01/2026 .04/01/2018 .05/01/2021 .02/15/2022 .11/15/2031
0299999. Su Se 0599999. To' 1099999. To' 040507-HN-8 041042-VA-7 05914F-NR-7 100833-VY-3 130634-4H-4 13066Y-SII-0 199491-6L-0 20772J-P2-2 235219-HA-3	ecurities tal - U.S. Government tal - All Other Governn ARIZONA HEALTH FACS AUTH RE ARKANSAS ST BALTIMORE COUNTY BOSTON IMASS CALIFORNIA STATE CALIFORNIA ST DEPT WATER RE COLLIBUS OHIO COMMECTICUT ST DALLAS TX	Bonds nent Bonds W MUNI MUNI MUNI MUNI MUNI MUNI MUNI MUNI	Residentia	al Mort	tgage-Ba		97,347,9	33 XXX 0 XXX 3390.0140 00105.5200 30105.3230 101.0040 44111.0420 44113.5440 45106.8090	96,653,393 0 1,800,280 5,276,000 3,159,690 1,513,929 2,605,903 1,621,213 3,389,400 1,368,205 10,681	96, 471, 110 0 	96, 968, 456 0 1, 738, 361 5, 318, 942 3, 187, 532 1, 510, 950 2, 608, 201 1, 653, 018 3, 401, 420 1, 375, 511 10, 794	0	(205, 404) 0 	0 	0 0	XXX XXX 1.243 4.000 5.000 5.500 5.000 5.000 5.000 5.000	XXX XXX 2.070 1.350 1.900 1.100 0960 1.630 2.970 1.200	XXX XXX JAJO JD FA MS AO MN FA MN FA	315,878 0 .6,215 .8,889 .62,500 .20,417 .35,475 .12,167 .56,667 .7,699 .189	556,310 0 30,461 200,000 150,000 61,250 73,000 73,000 60,250 500	XXX XXX .11/08/2012 .07/17/2015 .04/12/2013 .03/09/2016 .12/22/2016 .09/22/2016 .04/12/2013 .12/03/2015 .08/15/2013	XXX XXX .01/01/2037 .06/15/2020 .08/01/2019 .03/01/2026 .04/01/2018 .05/01/2021 .02/15/2022 .11/15/2031 .02/15/2020
0299999. Su Se 0599999. To 1099999. To 040507-H-8 041042-Vk-7 05914F-NR-7 100853-VY-3 130634-4H-4 13066Y-SIN-0 20772J-P2-2 235219-HA-3 235219-HP-0	ecurities tal - U.S. Government tal - All Other Governm ARIZONA HEALTH FACS AUTH RE ARKANSAS ST BALLTIMORE COUNTY BOSTON MASS CALIFORNIA STATE CALIFORNIA ST DEPT WATER RE COLUMBUS OHIO CONNECTICUT ST DALLAS TX	Bonds nent Bonds V MUNI MUNI MUNI MUNI SO MUNI MUNI MUNI MUNI MUNI MUNI MUNI MUNI	Residentia	al Mort	tgage-Ba	1FE	97,347,9 1,665,5 5,625,8 3,727,5 1,567,3 2,721,4 1,724,4 3,828,0 1,414,1 1,12,3 3,688,2	33 XXX 0 XXX 3390.0140 100105.5200 200105.3230 201123.5860 201121.0420 201111.	96,653,393 0 1,800,280 5,276,000 3,159,690 1,513,929 2,005,903 1,621,213 3,389,400 1,368,205 10,681 3,191,646	96, 471, 110 0 2,000,000 5,000,000 3,000,000 1,225,000 2,580,000 1,460,000 3,000,000 1,205,000 11,205,000 11,000 2,990,000	96, 968, 456 0 1, 738, 361 5, 318, 942 3, 187, 532 1, 510, 950 2, 608, 201 1, 653, 018 3, 401, 420 1, 375, 511 10, 794 3, 227, 278	0	(205, 404) 0 11, 106 (126, 907) (116, 926) (32, 079) (112, 278) (56, 720) (93, 410) (18, 967) (367) (109, 753)	0 	0 0	XXX XXX .1.243 .4.000 .5.000 .5.500 .5.000 .5.000 .5.000 .5.000 .5.000 .5.000	XXX XXX 2.070 1.350 1.000 1.900 1.100 0.960 2.970 1.200 1.200	XXX XXX JAJO JD FA MS AO MN FA MN FA MN FA MN FA	315,878 0 .6,215 .8,889 .62,500 .20,417 .35,475 .12,167 .56,667 .7,699 .189 .56,478	556,310 0 30,461 200,000 150,000 61,250 141,900 73,000 150,000 60,250	XXX XXX 11/08/2012 .07/17/2015 .04/12/2013 .03/09/2016 .12/22/2016 .09/22/2016 .04/12/2013 .12/03/2015 .08/15/2013 .08/15/2013	XXX XXX .01/01/2037 .06/15/2020 .08/01/2019 .03/01/2026 .04/01/2018 .05/01/2021 .02/15/2022 .11/15/2031 .02/15/2020 .02/15/2020
0299999. Su Se 0599999. To 1099999. To 040507-NH-8 041042-VA-7 05914F-NR-7 100853-VY-3 13063A-4H-4 13066Y-SII-0 199491-6U-0 20772J-P2-2 235219-HP-0 246381-LL-9	Ecurities tal - U.S. Government tal - All Other Governn ARIZONA HEALTH FACS AUTH RE ARKANSAS ST BALT IMORE COUNTY BOSTON MASS CALIFORNIA STATE CALIFORNIA ST DEPT WATER RE COLUMBUS CHIO CONNECTIOUT ST DALLAS TX DALLAS TX DELAWARE STATE	Bonds ent Bonds  V MUNI MUNI MUNI MUNI MUNI MUNI MUNI MUNI	Residentia	al Mort	tgage-Ba	IE	97,347,9 1,665,5 5,625,8 3,727,5 1,567,3 2,721,4 1,724,4 3,828,0 1,414,1 1,12,3 3,698,2 100,8	33 XXX 0 XXX 3390.0140 30105.5200 30105.3230 51123.5860 10 .101.0040 34111.0420 30112.9800 44113.5440 39106.8090 26106.7440 76104.9550	96,653,393 0 ,1,800,280 .5,276,000 .3,159,690 .1,513,929 .2,605,903 .1,621,213 .3,389,400 .1,368,205 .10,681 .3,191,646 .99,707	96, 471, 110 0 2,000,000 5,000,000 3,000,000 1,225,000 2,580,000 1,460,000 3,000,000 1,205,000 1,000 2,990,000 95,000	96, 968, 456 0 1, 738, 361 5, 318, 942 3, 187, 532 1, 510, 950 2, 608, 201 1, 653, 018 3, 401, 420 1, 375, 511 10, 794 3, 227, 278 100, 833	0	(205, 404) 0 	0 	0 0	XXX XXX 1.243 4.000 5.000 5.500 5.500 5.000 5.000 5.000 5.000 5.000	XXX XXX 	XXX XXX JAJO JD FA MS AO MN FA FA FA JJ	315,878 0 0,6,215 8,889 62,500 20,417 35,475 12,167 7,699 189 56,478 2,375	556,310 0 30,461 200,000 150,000 61,250 73,000 73,000 60,250 500	XXX XXX 11/08/2012 .07/17/2015 .04/12/2013 .03/09/2016 .12/22/2016 .09/22/2016 .04/12/2013 .12/03/2015 .08/15/2013 .08/15/2013 .12/27/2017	XXX XXX 01/01/2037 .06/15/2020 .08/01/2019 .03/01/2019 .03/01/2018 .05/01/2021 .02/15/2022 .02/15/2022 .02/15/2020 .02/15/2020 .02/15/2020 .07/01/2019
0299999. Su See 0599999. To' 1099999. To' 1099999. To' 1099999. To' 040507-HN-8 041042-VA-7 05914F-NP-7 100653-VY-3 13063A-4H-4 13066Y-SII-0 199491-6U-0 20772J-P2-2 235219-HA-3 235219-HP-0 246381-LL-9 246381-LL-9 246381-LL-9	curities tal - U.S. Government tal - All Other Governn ARIZONA HEALTH FACS AUTH RE ARKANSAS ST BALTIMORE COUNTY BOSTON IMASS CALIFORNIA STATE CALIFORNIA ST DEPT WATER RE COLLIBUS CHIO COMMECTICUT ST DALLAS TX DALLAS TX DELAWARE STATE DELAWARE STATE	Bonds nent Bonds V MUNI MUNI MUNI MUNI SO MUNI MUNI MUNI MUNI MUNI MUNI MUNI MUNI	tesidentia	al Mort	tgage-Ba		97,347,9 1,665,5 5,625,8 3,727,5 1,567,3 2,721,4 1,724,4 3,828,0 1,414,1 12,3 3,698,2 1,00,8 1,288,9	33 XXX 0 XXX 3390.0140 30105.5200 30105.3230 30101.0040 30112.9800 34111.0420 30112.9800 34113.5440 39106.8090 30106.8090 31106.8090 32106.8090 33106.7440 34104.9550	96,653,393 0 ,1,800,280 ,5,276,000 ,3,159,690 ,1,513,929 ,2,605,903 ,1,621,213 ,3,389,400 ,1,368,205 ,10,681 ,10,681 ,11,646 ,99,707 ,1256,220	96, 471, 110  2,000,000 5,000,000 3,000,000 1,225,000 2,580,000 1,460,000 3,000,000 1,205,000 10,000 2,990,000 2,990,000 3,5000 1,195,000 1,195,000 1,195,000	96, 968, 456 0 1, 738, 361 5, 318, 942 3, 187, 532 1, 510, 950 2, 608, 201 1, 653, 018 3, 401, 420 1, 375, 511 10, 794 3, 227, 278 100, 833 1, 268, 375	0	(205,404) 011,106(126,907)(116,926)(32,079)(112,278)(56,720)(33,410)(367)(367)(367)(367)(367)(363)	0 	0 0	XXX XXX 1.243 4.000 5.000 5.500 5.500 5.000 5.000 5.000 5.000 5.000 5.000 5.000	XXX XXX 	XXX XXX JAJO JD FA AO MN FA MN FA JJ JJ	315,878 0 .6,215 .8,889 .62,500 .20,417 .35,475 .12,167 .56,667 .7,699 .189 .56,478 .2,375 .29,875	556,310 0 30,461 200,000 150,000 61,250 73,000 150,000 60,250 500 149,500 0 0	XXX XXX 11/08/2012 .07/17/2015 .04/12/2013 .03/09/2016 .09/22/2016 .09/22/2016 .04/12/2013 .08/15/2013 .08/15/2013 .08/15/2013 .08/15/2017 .12/27/2017	XXX XXX .01/01/2037 .06/15/2020 .08/01/2019 .03/01/2026 .04/01/2018 .05/01/2021 .02/15/2022 .02/15/2020 .02/15/2020 .02/15/2020 .07/01/2019 .07/01/2019
0299999. Su Se 0599999. To' 1099999. To' 040507-Hh-8 041042-Vk-7 05914F-NR-7 100853-VY-3 130634-4H-4 13066Y-SIN-0 20772J-P2-2 235219-HA-3 235219-HP-0 246381-LL-9 246381-LL-9 246381-LL-5 373384-32-7	ecurities tal - U.S. Government tal - All Other Governn ARIZONA HEALTH FACS AUTH RE ARKANSAS TO BALLT IMORE COUNTY BOSTON IMASS CALIFORNIA STATE COLLIBUS OHIO CONNECTICUT ST DALLAS TX DALLAS TX DELAWARE STATE GEORGIA STATE	Bonds nent Bonds V MUNI MUNI MUNI MUNI MUNI MUNI MUNI MUNI	tesidentia	al Mort	tgage-Ba	#E#E#E#E#E#E#E#E.	97,347,9  1,665,5 5,625,8 3,727,5 1,567,3 2,721,4 1,724,4 3,828,0 1,1414,1 1,12,3 3,698,2 100,8 1,268,9 5,433,8	33 XXX 0 XXX 3390.0140 100105.5200 00105.5200 101.050.3230 101.050.3230 101.0040 101.00	96,653,393 0 1,800,280 5,276,000 3,159,690 1,513,929 2,605,903 1,621,213 3,389,400 1,368,205 10,681 3,191,646 99,707 1,256,220 5,065,115	96, 471, 110 0 2,000,000 5,000,000 3,000,000 1,225,000 2,580,000 1,460,000 3,000,000 1,205,000 11,205,000 11,000 2,990,000 95,000 1,195,000 4,180,000	96, 968, 456 0 1, 738, 361 5, 318, 942 3, 187, 532 1, 510, 950 2, 608, 201 1, 653, 018 3, 401, 420 1, 375, 511 10, 794 3, 227, 278 100, 833 1, 268, 375 5, 226, 492	0	(205,404) 0 .11,106 .(126,907) .(116,926) .(32,079) .(112,278) .(56,720) .(93,410) .(18,967) .(367) .(109,753) .(43) .(538) .(538)	0 	0 0	XXX XXX 	XXX XXX 	XXX XXX JAJO JD FA MS AO MN FA FA JJ FA FA JJ FA JJ	315,878 0 .6,215 .8,889 .62,500 .20,417 .35,475 .12,167 .56,667 .7,699 .189 .56,478 .2,375 .29,875 .87,083	556, 310  0  30, 461  200, 000  150, 000  61, 250  73, 000  150, 000  60, 250  149, 500  0  0  222, 933	XXX XXX 11/08/2012 .07/17/2015 .04/12/2013 .03/09/2016 .09/22/2016 .09/22/2016 .04/12/2013 .12/03/2015 .08/15/2013 .08/15/2013 .12/27/2017 .06/16/2016	XXX XXX 01/01/2037 06/15/2020 08/01/2019 03/01/2026 04/01/2018 05/01/2021 02/15/2022 01/15/2020 02/15/2020 02/15/2020 07/01/2019 07/01/2019
0299999. Su Se 0599999. To 1099999. To 040507-1H-8 041042-VA-7 05914F-NR-7 100853-VY-3 13063A-4H-4 13066Y-SIR-0 199491-6U-0 20772J-P2-2 235219-HR-3 235219-HR-3 246381-LL-9 246381-LL-9 246381-LR-5 373384-3Z-7	Ecurities  tal - U.S. Government  tal - All Other Governn  ARIZONA HEALTH FACS AUTH RE ARKANSAS ST BALT IMORE COUNTY BOSTON MASS CALIFORNIA STATE CALIFORNIA ST DEPT WATER RE COLUMBUS CHIO CONNECTIOUT ST DALLAS TX DALLAS TX DALLAS TX DELAWARE STATE DELAWARE STATE GEORGIA STATE GEORGIA STATE	Bonds ent Bonds  V MUNI MUNI MUNI MUNI MUNI MUNI MUNI MUNI	tesidentia	al Mort	tgage-Ba	#E#E#E#E#E#E#E#E.	97, 347, 9  1, 665, 5  5, 625, 8  3, 727, 5  1, 567, 3  2, 721, 4  1, 724, 4  3, 828, 0  1, 414, 1  12, 3  3, 698, 2  100, 8  1, 268, 9  5, 433, 8  1, 388, 4  1, 388, 4	33 XXX 0 XXX 3390 .0140 30105 .5200 30105 .3230 51123 .5860 10101 .0040 54111 .0420 54113 .5440 56106 .8090 56106 .7440 56105 .1230 57121 .1750 57121 .1750	96,653,393 0 ,1,800,280 ,5,276,000 ,3,159,690 ,1,513,929 ,2,605,903 ,1,213 ,3,389,400 ,1,0,881 ,1,1,646 ,99,707 ,1,256,220 ,5,065,115 ,1,357,989	96, 471, 110  2,000,000 5,000,000 3,000,000 1,225,000 2,580,000 1,460,000 3,000,000 1,205,000 10,000 2,990,000 2,990,000 3,5000 1,195,000 1,195,000 1,195,000	96, 968, 456 0 1, 738, 361 5, 318, 942 3, 187, 532 1, 510, 950 2, 608, 201 1, 653, 018 3, 401, 420 1, 375, 511 10, 794 3, 227, 278 100, 833 1, 268, 375	0	(205,404)  0	0 	0 0	XXX XXX 1.243 4.000 5.000 5.000 5.5000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000 5.000	XXX XXX 	XXX XXX JAJO JD FA MS AO MN FA FA JJ FA FA JJ FA JJ	315,878 0 0 6,215 8,889 62,500 20,417 35,475 12,167 7,699 189 56,478 2,375 29,875 87,083 23,333	556,310 0 30,461 200,000 150,000 61,250 73,000 150,000 60,250 500 149,500 0 0	XXX XXX .11/08/2012 .07/17/2015 .04/12/2013 .03/09/2016 .09/22/2016 .09/22/2016 .09/12/2013 .08/15/2013 .08/15/2013 .08/15/2013 .12/27/2017 .12/27/2017 .12/27/2017 .12/27/2017 .12/27/2017 .12/27/2017	XXX XXX 01/01/2037 06/15/2020 08/01/2019 03/01/2026 04/01/2018 05/01/2021 02/15/2022 11/15/2031 02/15/2020 02/15/2020 07/01/2019 07/01/2019 07/01/2019 02/01/2025 02/01/2025
0299999. Su Se 0599999. To' 1099999. To' 040507-Hh-8 041042-Vk-7 05914F-NR-7 100853-VY-3 130634-4H-4 13066Y-SIN-0 20772J-P2-2 235219-HA-3 235219-HP-0 246381-LL-9 246381-LL-9 246381-LL-5 373384-32-7	ecurities tal - U.S. Government tal - All Other Governn ARIZONA HEALTH FACS AUTH RE ARKANSAS TO BALLT IMORE COUNTY BOSTON IMASS CALIFORNIA STATE COLLIBUS OHIO CONNECTICUT ST DALLAS TX DALLAS TX DELAWARE STATE GEORGIA STATE	Bonds nent Bonds V MUNI MUNI MUNI MUNI MUNI MUNI MUNI MUNI	tesidentia	al Mort	tgage-Ba	#E#E#E#E#E#E#E#E.	97,347,9  1,665,5 5,625,8 3,727,5 1,567,3 2,721,4 1,724,4 3,828,0 1,1414,1 1,12,3 3,698,2 100,8 1,268,9 5,433,8	33 XXX 0 XXX 3390 .0140 30105 .5200 30105 .3230 51123 .5860 10101 .0040 54111 .0420 54113 .5440 56106 .8090 56106 .7440 56105 .1230 57121 .1750 57121 .1750	96,653,393 0 ,1,800,280 ,5,276,000 ,3,159,690 ,1,513,929 ,2,605,903 ,1,213 ,3,389,400 ,1,0,881 ,1,1,646 ,99,707 ,1,256,220 ,5,065,115 ,1,357,989	96, 471, 110 0 2,000,000 5,000,000 3,000,000 1,225,000 2,580,000 1,460,000 3,000,000 1,205,000 11,205,000 11,000 2,990,000 95,000 1,195,000 4,180,000	96, 968, 456 0 1, 738, 361 5, 318, 942 3, 187, 532 1, 510, 950 2, 608, 201 1, 653, 018 3, 401, 420 1, 375, 511 10, 794 3, 227, 278 100, 833 1, 268, 375 5, 226, 492	0	(205,404) 0 .11,106 .(126,907) .(116,926) .(32,079) .(112,278) .(56,720) .(93,410) .(18,967) .(367) .(109,753) .(43) .(538) .(538)	0 	0 0	XXX XXX 	XXX XXX 	XXX XXX JAJO JD FA IN FA IN FA IN FA JJ JJ JJ JJ JJ FA .	315,878 0 .6,215 .8,889 .62,500 .20,417 .35,475 .12,167 .56,667 .7,699 .189 .56,478 .2,375 .29,875 .87,083	556, 310  0  30, 461  200, 000  150, 000  61, 250  73, 000  150, 000  60, 250  149, 500  0  0  222, 933	XXX XXX 11/08/2012 .07/17/2015 .04/12/2013 .03/09/2016 .09/22/2016 .09/22/2016 .04/12/2013 .12/03/2015 .08/15/2013 .08/15/2013 .12/27/2017 .06/16/2016	XXX XXX 01/01/2037 06/15/2020 08/01/2019 03/01/2026 04/01/2018 05/01/2021 02/15/2022 02/15/2020 02/15/2020 07/01/2019 07/01/2019 02/01/2025
0299999. Su See 0599999. To' 1099999. To' 1099999. To' 040507-HN-8 041042-VA-7 05914F-NR-7 100653-VY-3 13063A-4H-4 13066Y-SIII-0 199491-6U-0 24752-JP-2-2 235219-HA-3 235219-HP-0 246381-ILI-9 246381-ILI-5 373884-3Z-7 373884-3Z-7 373884-Z-7 373884-Z-7 373884-Z-7 373884-Z-7 373884-Z-7 373884-Z-7	Ecurities  tal - U.S. Government  tal - All Other Governn  ARIZONA HEALTH FACS AUTH RE ARKANSAS ST  BALTIMORE COUNTY  BOSTON MASS  CALLIFORNIA STATE  CALLIFORNIA STATE  CALLIFORNIA ST DEPT WATER RE COLLUBUS CHIO  CONNECTICUT ST  DALLAS TX  DALLAS TX  DELAWARE STATE  DELAWARE STATE  GEORGIA STATE  GEORGIA ST	Bonds nent Bonds W MUNI MUNI MUNI MUNI MUNI MUNI MUNI MUNI	desidentia	al Mort	tgage-Ba	#E #E #E #E #E #E #E #E #E #E #E #E #E #	97, 347, 9  1, 665, 5  5, 625, 8  3, 727, 5  1, 1, 567, 3  2, 721, 4  1, 724, 4  3, 828, 0  1, 414, 1  12, 3  3, 698, 2  100, 8  1, 268, 9  5, 433, 8  1, 388, 930, 3	33 XXX 0 XXX 3390.0140 30105.5200 30105.5200 30105.5200 30105.5200 30101.0404 30112.9800 40112.9800 40113.5440 40113.5440 40113.5440 40113.5440 4113.5440 4113.5440 4213.5440 4313.5440 4413.5440 45105.1030 47105.1030 48105.1030 49105.1030 40	96,653,393 0 1,800,280 5,276,000 3,159,690 1,513,929 2,605,903 1,621,213 3,389,400 1,368,265 10,681 3,191,646 99,707 1,256,220 5,065,115 1,357,989 921,359	96, 471, 110  2, 000, 000  5, 000, 000  3, 000, 000  1, 225, 000  1, 2580, 000  1, 460, 000  3, 000, 000  1, 205, 000  10, 000  2, 990, 000  2, 990, 000  4, 180, 000  4, 180, 000  1, 120, 000  740, 000  740, 000	96, 968, 456 0 1, 738, 361 5, 318, 942 3, 187, 532 1, 510, 950 2, 608, 201 1, 653, 018 3, 401, 420 1, 375, 511 1, 0794 3, 227, 278 1, 100, 833 1, 268, 375 5, 226, 492 1, 332, 713 927, 729	0	(205, 404)  0 111, 106 (116, 907) (116, 926) (32, 079) (112, 278) (33, 410) (18, 967) (197, 753) (43) (539) (140, 202) (27, 576) (2, 665)	0 	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX XXX .1.243 .4.000 .5.000	XXX XXX 2.070 1.350 1.900 1.100 0.960 1.630 2.970 1.200 1.200 0.870 0.870 0.870 1.290 1.290 1.290	XXX XXX JAJO JD FA MN FA MN FA JJ JJ JJ JJ	315,878 0 .6,215 .8,889 .62,500 .20,417 .35,475 .12,167 .56,667 .7,699 .189 .56,478 .2,375 .29,875 .87,083 .23,333 .15,417	556, 310  0  30, 461  200, 000  150, 000  61, 250  73, 000  150, 000  60, 250  149, 500  0  0  222, 933	XXX XXX 11/08/2012 .07/17/2015 .04/12/2013 .03/09/2016 .09/22/2016 .09/22/2016 .04/12/2013 .08/15/2013 .08/15/2013 .08/15/2013 .08/16/2016 .06/16/2016 .06/16/2016 .06/16/2016 .12/10/2015 .11/08/2017	XXX XXX
0299999. Su See 059999. To' 1099999. To' 1099999. To' 040507-Hh-8 041042-Vk-7 05914F-NR-7 100853-VY-3 13063A-4H-4 13066Y-SIII-0 20772J-P2-2 235219-HA-3 235219-HA-3 246381-LII-9 246381-LII-5 373384-Z8-2 37385-AL-7 373385-AL-7 373385-AL-5	Ecurities  tal - All Other Government  tal - All Other Governm  ARIZONA HEALTH FACS AUTH RE ARKANSAS ST  BALT INDRE COUNTY  BOSTON MASS  CALIFORNIA STATE  CALIFORNIA ST DEPT WATER RE COLUMBUS ONIO  COUMEDTICUT ST  DALLAS TX  DELAMARE STATE  DELAWARE STATE  GEORGIA ST  GEORGIA ST  GEORGIA ST  GEORGIA ST	Bonds ment Bonds EV MMI MUNI MUNI MUNI MUNI MUNI MUNI MUNI M	Residentia		tgage-Ba	#E#E#E#E#E#E#E#E.	97, 347, 9  1, 665, 5  5, 625, 8  3, 727, 5  1, 567, 3  2, 721, 4  1, 724, 4  3, 828, 0  1, 1414, 1  12, 3  3, 698, 2  100, 8  1, 268, 9  5, 433, 8  1, 388, 4  930, 3  924, 7	33 XXX 0 XXX 0 XXX 33 .90.0140 33 .90.0140 30 .105.5200 30 .105.5200 30 .105.5230 31 .123.5860 40 .111.040 40 .111.540 40 .111.540 40 .110.540	96,653,393 0 1,800,280 5,276,000 3,159,690 1,513,929 2,605,903 1,621,213 3,389,400 1,368,205 10,681 3,191,646 99,707 1,256,220 5,065,115 1,357,969 921,359 9919,968	96, 471, 110  2,000,000  5,000,000  3,000,000  1,225,000  1,460,000  3,000,000  1,205,000  10,000  2,990,000  95,000  1,195,000  1,195,000  1,190,000  4,180,000  740,000	96, 968, 456 0 1, 738, 361 5, 318, 942 3, 187, 532 1, 510, 950 2, 608, 201 1, 653, 018 3, 401, 420 1, 375, 511 10, 794 3, 227, 278 100, 833 1, 268, 375 5, 226, 492 1, 332, 713 9, 27, 729 922, 150	0	(205, 404) 0	0 	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX XXX 1.243 4.000 5.000	XXX XXX 2.070 1.350 1.000 1.100 1.100 0.960 1.630 1.200 0.870 0.870 0.870 1.290 2.100 2.100	XXX XXX JAJO JD FA MS AO MN FA FA JJ JJ FA	315,878 0 .6,215 .8,889 .62,500 .20,417 .35,475 .12,167 .56,667 .7,699 .189 .56,478 .2,375 .29,875 .87,083 .23,333 .15,417 .15,417	556, 310  0  30, 461  200, 000  150, 000  61, 250  73, 000  150, 000  60, 250  149, 500  0  0  222, 933	XXX XXX 11/08/2012 207/17/2015 .04/12/2013 .03/09/2016 .12/22/2016 .04/12/2013 .12/03/2015 .04/12/2013 .12/03/2015 .08/15/2013 .12/27/2017 .06/16/2016 .12/10/2015 .12/10/2015 .11/10/2015 .11/10/2017 .11/10/2017	XXX XXX  .01/01/2037 .06/15/2020 .08/01/2019 .03/01/2026 .04/01/2018 .05/01/2021 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/01/2029
0299999. Su See 0599999. To 1099999. To 1099999. To 1040507-NH-8 041042-VA-7 05914F-NH-7 10083-VY-3 13063A-4H-4 13066Y-SIH-0 199491-6II-0 20772.J-P2-2 235219-HA-3 235219-HP-0 246381-III-5 37384-Z8-2 37385-AII-5 37384-Z8-2 37385-AII-5	Ecurities  tal - U.S. Government  tal - All Other Governn  ARIZONA HEALTH FACS AUTH RE ARKANSAS ST BALT IMORE COUNTY  BOSTON MASS  CALIFORNIA STATE  CALIFORNIA ST DEPT WATER RE COLLIMBUS CHIO  CONNECTIOUT ST  DALLAS TX  DELAWARE STATE  DELAWARE STATE  GEORGIA ST  GEORGIA ST  GEORGIA ST  GEORGIA ST  GEORGIA ST  GEORGIA ST	Bonds ent Bonds  V MUNI MUNI MUNI MUNI MUNI MUNI MUNI MUNI	Residentia	al Mort	tgage-Ba	###	97, 347, 9	33 XXX 0 XXX 0 XXX 10 XXX 30 XXX 10 XX 10	96,653,393 0 ,1,800,280 ,5,276,000 ,3,159,690 ,1513,929 ,2605,903 ,1,213 ,3,89,400 ,10,881 ,10,881 ,11,646 ,99,707 ,1,256,220 ,5,065,115 ,1,357,989 ,99,908 ,91,359 ,91,968 ,91,968 ,91,968 ,91,968 ,915,136	96, 471, 110  2,000,000 5,000,000 3,000,000 1,225,000 2,580,000 1,460,000 1,205,000 1,000 2,990,000 2,990,000 4,180,000 1,120,000 1,120,000 4,180,000 740,000 740,000	96, 968, 456  0 1, 738, 361 5, 318, 942 3, 187, 532 1, 510, 950 2, 608, 201 1, 653, 018 3, 401, 420 1, 375, 511 10, 794 3, 227, 278 100, 833 1, 268, 375 5, 226, 492 1, 332, 713 927, 729 922, 150 916, 607	0	(205,404)  0	0 	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX XXX 4.000 5.000	XXX XXX 2 070 1 350 1 1900 1 1900 1 1900 1 1630 2 970 1 200 0 870 1 200 0 1 200 0 1 200 0 2 100 0 2 100 0 2 100 0 2 100	XXX XXX JAJO JD FA INS AO INS AO INS	315,878  0 0,6,215 8,889 62,500 20,417 35,475 12,167 7,6991899896,478 2,375 29,87597,69918998,76,769918998,76,769918998,76,769918998,76,769998,76,769998,76,769998,76,769998,76,769998,76,769998,76,769998,76,769998,76,769998,76,769998,76,769998,76,769998,76,769998,76,769998,76,76,769998,76,769998,76,769998,76,769998,76,769998,76,769998,76,769998,76,769998,76,769998,76,769998,76,769998,76,769998,76,769998,76,769998,76,769998,76,769998,76,769998,76,769998,76,7699	556, 310  0  30, 461  200, 000  150, 000  61, 250  73, 000  150, 000  60, 250  149, 500  0  0  222, 933	XXX XXX .11/08/2012 .07/17/2015 .04/12/2013 .03/09/2016 .09/22/2016 .09/22/2016 .09/22/2016 .09/22/2016 .09/22/2016 .12/03/2015 .08/15/2013 .08/15/2013 .12/27/2017 .12/27/2017 .12/27/2017 .12/27/2017 .12/10/2015 .11/08/2017 .11/08/2017	XXX XXX  XXX  01/01/2037  06/15/2020  08/01/2019  03/01/2018  05/01/2021  02/15/2022  11/15/2031  02/15/2020  02/15/2020  02/15/2020  02/15/2020  02/15/2020  02/15/2020  02/15/2020  02/15/2020  02/15/2020  02/01/2019  02/01/2027  02/01/2028  02/01/2029  02/01/2030
0299999. Su See 0599999. To' 1099999. To' 1099999. To' 040507-HN-8 041042-VA-7 05914F-NR-7 100653-VY-3 13063A-4H-4 13066Y-SIII-0 199491-6U-0 20772J-P2-2 235219-HA-3 235219-HP-0 246381-LIII-5 373384-32-7 373385-AII-5 373385-AII-7 373385-AII-5 373385-AII-5 373385-AII-5 37385-AII-5 37385-AII-5 37385-AII-5 37385-AII-5 37385-AII-5 37385-AII-5 37385-AII-5 3738	Ecurities  tal - U.S. Government  tal - All Other Governn  ARIZONA HEALTH FACS AUTH RE ARKANSAS ST BALTIMORE COUNTY BOSTON MASS CALIFORNIA STATE CALIFORNIA STATE CALIFORNIA ST DEPT WATER RE COLLIBUS CHIO CONNECTICUT ST DALLAS TX DALLAS TX DALLAS TX DELAWARE STATE DELAWARE STATE GEORGIA STATE GEORGIA ST GEORGIA ST GEORGIA ST GEORGIA ST GEORGIA ST GEORGIA ST	Bonds nent Bonds EV MUNI MUNI MUNI MUNI MUNI MUNI MUNI MUNI	desidentia	al Mort	tgage-Ba	#E#E#E#E#E#E#E#E.	97, 347, 9  1, 665, 5  5, 625, 8  3, 727, 5  1, 567, 3  2, 721, 4  1, 724, 4  3, 828, 0  1, 414, 1  123, 3, 688, 2  100, 8  1, 268, 9  5, 433, 8  3, 88, 0  930, 3  924, 7  919, 0  913, 5	33 XXX 0 XXX 3390.133390.133390.1353390.105.5200 10.105.5200 10.105.5200 10.105.5200 10.105.3230 1	96,653,393 0 1,800,280 5,276,000 3,159,690 1,513,929 2,2605,903 1,621,213 3,389,400 1,368,205 10,681 3,191,646 99,707 1,256,220 5,065,115 1,357,989 921,359 919,968	96, 471, 110  2, 000, 000  5, 000, 000  3, 000, 000  1, 225, 000  1, 460, 000  3, 000, 000  1, 2580, 000  1, 10, 000  2, 990, 000  1, 195, 000  1, 195, 000  1, 120, 000  740, 000  740, 000  740, 000  740, 000	96, 968, 456 0 1, 738, 361 5, 318, 942 3, 187, 532 1, 510, 950 2, 608, 201 1, 653, 018 3, 401, 420 1, 375, 511 10, 794 3, 227, 278 100, 833 1, 268, 375 5, 226, 492 1, 332, 713 927, 729 922, 150 916, 607 911, 108	0	(205, 404)  011, 106(126, 907)(116, 926)(32, 079)(112, 278)(56, 720)(93, 410)(387)(109, 753)(43)(539)(140, 202)(2, 7576)(2, 685)(2, 876)(2, 487)(2, 440)	0 	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX XXX 1.243 4.000 5.000	XXX XXX 2.0707 1.350 1.900 1.900 1.100 0.960 1.200 1.200 0.870 0.870 1.290 2.100 2.200 2.2100 2.2100 2.2100	XXX XXX JAJO JD FA MS AO MN FA	315,878  0 .6,215 .8,889 .62,500 .20,417 .35,475 .12,167 .56,667 .7,699 .189 .56,478 .2,375 .29,875 .87,083 .33,333 .15,417 .15,417 .15,417	556, 310  0  30, 461  200, 000  150, 000  61, 250  73, 000  150, 000  60, 250  149, 500  0  0  222, 933	XXX XXX 11/08/2012 .07/17/2015 .04/12/2013 .03/09/2016 .09/22/2016 .09/22/2016 .04/12/2013 .08/15/2013 .08/15/2013 .08/15/2013 .08/15/2013 .08/15/2013 .08/15/2013 .12/27/2017 .12/27/2017 .12/27/2017 .12/10/2015 .11/08/2017 .11/08/2017 .11/08/2017 .11/08/2017	XXX XXX
0299999. Su See 059999. To' 1099999. To' 1099999. To' 040507-Hh-B 041042-Vk-7 05914F-NR-7 100853-VK-3 13063A-4H-4 13066Y-SN-0 20772J-P2-2 235219-HA-3 25219-HA-3 25219-HA-3 246381-LL-9 246381-LL-9 246381-LR-5 373384-Z8-2 373385-AR-5 373385-AR-5 373385-AR-6 373385-AR-8 373385-AR-8	Ecurities  tal - U.S. Government  tal - All Other Governn  ARIZONA HEALTH FACS AUTH RE  ARKANSAS ST  BALT IMORE COUNTY  BOSTON MASS  CALIFORNIA STATE  CALIFORNIA ST DEPT WATER RE  COLLIBUS ONIO  CONNECTICUT ST  DALLAS TX  DELAWARE STATE  DELAWARE STATE  DELAWARE STATE  GEORGIA STATE  GEORGIA ST  GEORGIA ST  GEORGIA ST  GEORGIA ST  GEORGIA ST  GEORGIA ST  GEORGIA ST  GEORGIA ST	Bonds  Tent Bonds  EV MMI MUNI MUNI MUNI MUNI MUNI MUNI MUNI M	Residentia	al Mort	tgage-Ba	#E#E#E#E#E#E#E#E.	97, 347, 9  1, 665, 5  5, 625, 8  3, 727, 5  1, 567, 3  2, 721, 4  1, 724, 4  3, 828, 0  1, 1414, 1  12, 3  3, 698, 2  100, 8  1, 268, 9  5, 433, 8  1, 388, 4  930, 3  924, 7  919, 0  913, 5  910, 0	33 XXX 0 XXX 0 XXX 3390.0140 3390.0140 30105.5200 30105.5230 31123.5860 30101.0040 40111.0420 40112.8900 40112.8900 40113.5440 40104.5130 40 .	96,653,393 0 1,800,280 5,276,000 3,159,690 1,513,929 2,605,903 1,621,213 3,389,400 1,368,205 10,681 3,191,646 99,707 1,256,220 5,065,115 1,357,989 921,359 919,968 915,136 998,276 904,872	96, 471, 110  2, 000, 000  5, 000, 000  3, 000, 000  1, 225, 000  1, 460, 000  3, 000, 000  1, 205, 000  10, 000  2, 990, 000  4, 180, 000  1, 195, 000  1, 195, 000  740, 000  740, 000  740, 000  740, 000  740, 000  740, 000	96, 968, 456 0 1, 738, 361 5, 318, 942 3, 187, 532 1, 510, 950 2, 608, 201 1, 653, 018 3, 401, 420 1, 375, 511 10, 794 3, 227, 278 100, 833 1, 268, 375 5, 226, 492 1, 332, 713 927, 729 922, 150 916, 607 911, 108 907, 684	0	(205, 404) 0	0 	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX XXX 1.243 4.000 5.000	XXX XXX 2.070 1.1500 1.000 1.1900 1.100 1.	XXX XXX JAJO JD FA MS AO MN FA	315,878  0 6,215 8,889 62,500 20,417 35,475 12,167 56,667 7,699 189 56,478 2,375 29,875 87,083 23,333 15,417 15,417 15,417 15,417	556, 310  0  30, 461  200, 000  150, 000  61, 250  73, 000  150, 000  150, 000  141, 950  0  0  222, 933  550, 000  0  0  0  0  0  0  0  0  0  0  0  0	XXX XXX 11/08/2012 .07/17/2015 .04/12/2013 .03/09/2016 .12/22/2016 .04/12/2013 .12/03/2015 .08/15/2013 .08/15/2013 .12/03/2015 .08/15/2013 .12/27/2017 .06/16/2016 .12/10/2015 .11/08/2017 .11/08/2017 .11/08/2017 .11/08/2017 .11/08/2017	XXX XXX  .01/01/2037 .06/15/2020 .08/01/2019 .03/01/2026 .04/01/2018 .05/01/2021 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/01/2031 .02/01/2025 .02/01/2029 .02/01/2038 .02/01/2038 .02/01/2038
0299999. Su See 0599999. To' 1099999. To' 1099999. To' 104507-1H-8. 041042-VA-7. 05914F-NR-7. 100853-VY-3. 13063A-4H-4. 13066Y-SII-0. 199491-6II-0. 20772J-P2-2. 235219-HA-3. 235219-HA-3. 235219-HA-3. 235341-L-9. 246381-LL-9. 246381-LL-9. 373384-Z8-2. 373385-AII-5. 373385-AII-5. 373385-AII-5. 373385-AII-5. 373385-AII-5. 373385-AII-5. 373385-AII-6. 419792-III-3.	Ecurities  tal - U.S. Government  tal - All Other Governn  ARIZONA HEALTH FACS AUTH RE ARRANSAS ST BALT IMORE COUNTY  BOSTON MASS  CALIFORNIA STATE  CALIFORNIA ST DEPT WATER RE COLLIMBUS OHIO  CONNECTIOUT ST  DALLAS TX  DELAWARE STATE  DELAWARE STATE  GEORGIA ST  HAWAII IST	Bonds ent Bonds  V MUNI MUNI MUNI MUNI MUNI MUNI MUNI MUNI	Residentia	al Mort	tgage-Ba	##. ##. ##. ##. ##. ##. ##. ##. ##. ##.	97, 347, 9	33 XXX 0 XXX 0 XXX 10 XXX 30 XXX 10 XX 10	96,653,393 0 ,1,800,280 ,5,276,000 ,3,159,690 ,1,513,929 ,2,605,903 ,1,621,213 ,3,89,400 ,1,0,881 ,1,1,646 ,99,707 ,1,256,220 ,5,065,115 ,1,357,989 ,91,359 ,91,359 ,91,51,359 ,91,51,359 ,91,51,359 ,91,51,359 ,91,51,359 ,91,51,359 ,91,51,359 ,91,51,359 ,91,51,359 ,91,51,359 ,91,51,359 ,91,51,359 ,91,51,359 ,91,51,359 ,91,51,359 ,91,51,359 ,91,51,359 ,91,51,359 ,91,51,359	96, 471, 110  2, 000, 000 5, 000, 000 3, 000, 000 1, 225, 000 2, 580, 000 1, 460, 000 1, 205, 000 10, 000 11, 000 2, 990, 000 3, 000, 000 11, 195, 000 4, 180, 000 740, 000 740, 000 740, 000 740, 000 740, 000 740, 000 740, 000 1, 750, 000	96, 968, 456  0 1, 738, 361 5, 318, 942 3, 187, 532 1, 510, 950 2, 608, 201 1, 653, 018 3, 401, 420 1, 375, 511 10, 794 3, 227, 278 100, 833 1, 268, 375 5, 226, 492 1, 332, 713 927, 729 922, 150 916, 607 911, 108 907, 684 1, 836, 038	0	(205,404)  0	0 	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX XXX 4.000 5.000	XXX XXX2.070 1.370 1.1000 1.10001900 1.1000 0.960 1.630 1.200 1.200 0.870 0.870 0.1900 1.1900 0.2100 0.2100 0.2100 0.2100 0.2100 0.2100 0.2100 0.2100 0.2100 0.2100 0.2100 0.2100 0.2100 0.2100 0.2100 0.2100 0.2100	XXX XXX JAJO JO FA MS AO MIN FA MN FA	315,878  0 0,6,215 8,889 62,500 20,417 35,475 12,167 7,69918998,76598,76798,78,78	556,310 0 0 30,461 200,000 150,000 151,250 141,900 73,000 60,250 500 149,500 0 0 222,933 56,000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX XXX .11/08/2012 .07/17/2015 .04/12/2013 .03/09/2016 .09/22/2016 .09/22/2016 .09/22/2016 .09/12/2013 .08/15/2013 .08/15/2013 .08/15/2013 .12/27/2017 .12/27/2017 .12/27/2017 .12/27/2017 .11/08/2017 .11/08/2017 .11/08/2017 .11/08/2017 .11/08/2017 .11/08/2017 .11/08/2017 .11/08/2017	XXX XXX  XXX  01/01/2037  06/15/2020  08/01/2019  03/01/2019  03/01/2018  05/01/2019  02/15/2022  11/15/2031  02/15/2020  02/15/2020  02/15/2020  02/15/2020  02/15/2020  02/15/2020  02/15/2020  02/15/2020  02/01/2019  02/01/2027  02/01/2028  02/01/2029  02/01/2030  02/01/2030  02/01/2030  02/01/2030  02/01/2030  02/01/2030  02/01/2030  02/01/2030  02/01/2031  02/01/2031  02/01/2031  02/01/2032
0299999. Su See 059999. To' 1099999. To' 1099999. To' 040507-Hh-B 041042-Vk-7 05914F-NR-7 100853-VK-3 13063A-4H-4 13066Y-SN-0 20772J-P2-2 235219-HA-3 25219-HA-3 25219-HA-3 246381-LL-9 246381-LL-9 246381-LR-5 373384-Z8-2 373385-AR-5 373385-AR-5 373385-AR-6 373385-AR-8 373385-AR-8	Ecurities  tal - U.S. Government  tal - All Other Governn  ARIZONA HEALTH FACS AUTH RE  ARKANSAS ST  BALT IMORE COUNTY  BOSTON MASS  CALIFORNIA STATE  CALIFORNIA ST DEPT WATER RE  COLLIBUS ONIO  CONNECTICUT ST  DALLAS TX  DELAWARE STATE  DELAWARE STATE  DELAWARE STATE  GEORGIA STATE  GEORGIA ST  GEORGIA ST  GEORGIA ST  GEORGIA ST  GEORGIA ST  GEORGIA ST  GEORGIA ST  GEORGIA ST	Bonds  Tent Bonds  EV MMI MUNI MUNI MUNI MUNI MUNI MUNI MUNI M	Residentia	al Mort	tgage-Ba	#E#E#E#E#E#E#E#E.	97, 347, 9  1, 665, 5  5, 625, 8  3, 727, 5  1, 567, 3  2, 721, 4  1, 724, 4  3, 828, 0  1, 1414, 1  12, 3  3, 698, 2  100, 8  1, 268, 9  5, 433, 8  1, 388, 4  930, 3  924, 7  919, 0  913, 5  910, 0	33 XXX 0 XXX 0 XXX 10 XXX 30 XXX 10 XX 10	96,653,393 0 1,800,280 5,276,000 3,159,690 1,513,929 2,605,903 1,621,213 3,389,400 1,368,205 10,681 3,191,646 99,707 1,256,220 5,065,115 1,357,989 921,359 919,968 915,136 998,276 904,872	96, 471, 110  2, 000, 000  5, 000, 000  3, 000, 000  1, 225, 000  1, 460, 000  3, 000, 000  1, 205, 000  10, 000  2, 990, 000  4, 180, 000  1, 195, 000  1, 195, 000  740, 000  740, 000  740, 000  740, 000  740, 000  740, 000	96, 968, 456  0 1, 738, 361 5, 318, 942 3, 187, 532 1, 510, 950 2, 608, 201 1, 653, 018 3, 401, 420 1, 375, 511 10, 794 3, 227, 278 100, 833 1, 268, 375 5, 226, 492 1, 332, 713 927, 729 922, 150 916, 607 911, 108 907, 684 1, 836, 038	0	(205, 404) 0	0 	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX XXX 1.243 4.000 5.000	XXX XXX 2.070 1.1500 1.000 1.1900 1.100 1.	XXX XXX JAJO JO FA MS AO MIN FA MN FA	315,878  0 6,215 8,889 62,500 20,417 35,475 12,167 56,667 7,699 189 56,478 2,375 29,875 87,083 23,333 15,417 15,417 15,417 15,417	556, 310  0  30, 461  200, 000  150, 000  61, 250  73, 000  150, 000  150, 000  141, 950  0  0  222, 933  550, 000  0  0  0  0  0  0  0  0  0  0  0  0	XXX XXX 11/08/2012 .07/17/2015 .04/12/2013 .03/09/2016 .12/22/2016 .04/12/2013 .12/03/2015 .08/15/2013 .08/15/2013 .12/03/2015 .08/15/2013 .12/27/2017 .06/16/2016 .12/10/2015 .11/08/2017 .11/08/2017 .11/08/2017 .11/08/2017 .11/08/2017	XXX XXX  .01/01/2037 .06/15/2020 .08/01/2019 .03/01/2026 .04/01/2018 .05/01/2021 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/01/2031 .02/01/2025 .02/01/2029 .02/01/2038 .02/01/2038 .02/01/2038
0299999. Su See 0599999. To' 1099999. To' 1099999. To' 040507-HN-8 041042-VA-7 05914F-NR-7 100653-VY-3 13063A-4H-4 13066Y-SIII-0 19941-6U-0 20772J-P2-2 235219-HR-3 235219-HP-0 246381-LIII-5 373384-3Z-7 373385-AII-5 373385-AII-1 373385-AII-1 373385-AII-1 373385-AII-1 373385-AII-1 373385-AII-1 373385-AII-1 373385-AII-1 373385-AII-1 373385-AII-1 373385-AII-1 373385-AII-1 37385-AII-1 3	Ecurities  tal - U.S. Government  tal - All Other Governn  ARIZONA HEALTH FACS AUTH RE ARRANSAS ST BALT IMORE COUNTY  BOSTON MASS  CALIFORNIA STATE  CALIFORNIA ST DEPT WATER RE COLLIMBUS OHIO  CONNECTIOUT ST  DALLAS TX  DELAWARE STATE  DELAWARE STATE  GEORGIA ST  HAWAII IST	Bonds ent Bonds  V MUNI MUNI MUNI MUNI MUNI MUNI MUNI MUNI	Residentia	al Mori	tgage-Ba	##. ##. ##. ##. ##. ##. ##. ##. ##. ##.	97, 347, 9  1, 665, 5  5, 625, 8  3, 727, 5  1, 1567, 3  2, 721, 4  1, 724, 4  3, 828, 0  1, 414, 1  12, 3  3, 688, 2  100, 8  1, 268, 9  5, 433, 8  930, 3  924, 7  919, 0  913, 5  910, 0  1, 1, 952, 2  2, 489, 1	33 XXX 0 XXX 0 XXX 30 XXX 31	96,653,393 0 ,800,280 ,5,276,000 ,3,159,690 ,1,513,929 ,2,605,903 ,1,621,213 ,3,89,400 ,1,368,205 ,10,681 ,9,707 ,1,256,220 ,9,707 ,1,256,220 ,9,707 ,1,256,220 ,9,707 ,1,256,220 ,9,707 ,1,256,220 ,9,707 ,1,256,220 ,9,707 ,1,256,220 ,9,707 ,1,256,220 ,9,707 ,1,256,220 ,9,707 ,1,256,220 ,1,256,20 ,1,256	96, 471, 110  2, 000, 000  5, 000, 000  3, 000, 000  1, 225, 000  2, 580, 000  1, 460, 000  3, 000, 000  1, 205, 000  10, 000  29, 900, 000  1, 195, 000  4, 180, 000  1, 120, 000  740, 000	96, 968, 456  0 1, 738, 361 5, 318, 942 3, 187, 532 1, 510, 950 2, 608, 201 1, 653, 018 3, 401, 420 1, 375, 511 10, 794 3, 227, 278 100, 833 1, 268, 375 5, 226, 492 1, 332, 713 927, 729 922, 150 916, 607 911, 107 997, 684 1, 836, 032 2, 352, 959	0	(205,404)  011,106116,907)(116,926)(32,079)(112,278)(56,720)(93,410)(987)(109,753)(109,753)(2,7,576)(2,685)(2,576)(2,685)(2,400)(2,346)(2,346)(8,056)	0 	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX XXX .1.243 .4.000 .5.0000 .5.000 .5.000 .5.000 .5.000 .5.000 .5.000 .5.000 .5.	XXX XXX 2.070 1.350 1.900 1.900 1.100 0.960 1.290 1.200 0.870 0.870 1.290 2.100 2.100 2.100 2.100 2.100 2.100 2.100 2.100 2.100 3.100 3.100 3.100 3.100 3.100 4.100 4.100 5.100 5.100 6.100	XXX XXX JAJO JD FA MS AO MN FA FA FA FA FA FA FA FA FA FA FA FA FA FA FA FA FA FA FA AO	315,878  0 .6,215 .8,889 .62,500 .20,417 .35,475 .12,167 .56,667 .7,699 .189 .56,478 .2,375 .29,875 .87,083 .23,333 .15,417 .15,417 .15,417 .15,417 .15,417 .21,875 .27,125	556, 310  0 30, 461 200, 000 150, 000 161, 250 141, 900 73, 000 150, 000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX XXX 11/08/2012 .07/17/2015 .04/12/2013 .03/09/2016 .09/22/2016 .04/12/2013 .08/15/2013 .08/15/2013 .08/15/2013 .08/15/2013 .08/15/2013 .08/16/2016 .11/08/2017 .11/08/2017 .11/08/2017 .11/08/2017 .11/08/2017 .11/08/2017 .11/08/2017 .11/08/2017 .11/08/2017 .11/08/2017 .10/08/2016 .03/16/2016	XXX XXX
0299999. Su See 059999. To' 1099999. To' 1099999. To' 040507-Hh-8 041042-Vk-7 05914F-NR-7 100853-Vk-3 13063A-4H-4 13066Y-SN-0 20772J-P2-2 235219-HA-3 255219-HA-3 255219-HA-3 255219-HA-3 246381-LL-9 246381-LL-5 373384-Z8-2 373385-AL-6 419792-HL-3 419792-HL-3 419792-HL-3 419792-HL-1	Ecurities  tal - U.S. Government  tal - All Other Governn  ARIZONA HEALTH FACS AUTH RE  ARKANSAS ST  BALT IMORE COUNTY  BOSTON MASS  CALIFORNIA STATE  CALIFORNIA STATE  CALIFORNIA ST DEPT WATER RE  COLLIBUS ONIO  CONNECTICUT ST  DALLAS TX  DELAWARE STATE  DELAWARE STATE  DELAWARE STATE  GEORGIA ST  GEORGIA ST  GEORGIA ST  GEORGIA ST  GEORGIA ST  GEORGIA ST  GEORGIA ST  GEORGIA ST  GEORGIA ST  HAWAII ST  HAWAII ST  HAWAII ST	Bonds  ent Bonds  y Muni Muni Muni Muni Muni Muni Muni Muni	Residentia	al Mori	tgage-Ba		97, 347, 9  1, 665, 5  5, 625, 8  3, 727, 5  1, 567, 3  2, 721, 4  1, 724, 4  3, 828, 0  1, 414, 1  12, 3  3, 698, 2  100, 8  1, 288, 9  5, 433, 8  1, 388, 4  930, 3  924, 7  919, 0  913, 5  910, 0  1, 952, 2  2, 489, 1  3, 118, 7	33 XXX 0 XXX 0 XXX 3390104 3390105 3390105 3390105 3390105 30105323 311211233860 30112380 30112380 30112380 30112380 30121173 30121173 30121173 30121173 30121173 30121173 30121173 30121173 30121173 30122173 30122173 30122173 30122173 30122173 30122173 30122173 30122173 30122173 30122173 30122173 30122173 30122173 30173173 3	96,653,393 0 1,800,280 5,5276,000 3,159,690 1,513,929 2,605,903 1,621,213 3,389,400 1,368,205 10,681 3,191,646 99,707 1,256,220 5,065,115 1,357,989 919,968 915,136 998,276 998,276 994,872 1,823,868 2,328,475 2,928,598	96, 471, 110  2, 000, 000 5, 000, 000 3, 000, 000 1, 225, 000 1, 2580, 000 1, 460, 000 3, 000, 000 1, 205, 000 2, 170, 000 2, 655, 000	96, 968, 456  0 1, 738, 361 5, 318, 942 3, 187, 532 1, 510, 950 2, 608, 201 1, 653, 018 3, 401, 420 1, 375, 511 10, 794 3, 227, 278 100, 833 1, 268, 375 5, 226, 492 1, 332, 713 927, 729 922, 150 916, 607 911, 108 907, 684 1, 836, 032 2, 352, 959 2, 962, 036	0	(205, 404) 0	0 	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX XXX 1.243 4.000 5.000	XXX XXX 2.070 1.350 1.000 1.1900 1.1900 1.1000 1.1000 1.1000 1.1000 1.1200 1.2000	XXX XXX JAJO JD FA MS AO MN FA	315,878  0 .6,215 .8,889 .62,500 .20,417 .35,475 .12,167 .56,667 .7,699 .189 .56,478 .2,375 .29,875 .87,083 .23,333 .15,417 .15,417 .15,417 .15,417 .15,417 .15,417 .15,417 .15,417 .21,875 .27,125 .33,188	556, 310  0  30, 461  200, 000  150, 000  61, 250  73, 000  500  141, 950  0  0  222, 933  56, 000  0  0  0  0  0  10  0  10  10  10	XXX XXX 11/08/2012 .07/17/2015 .04/12/2013 .03/09/2016 .12/22/2016 .09/22/2016 .04/12/2013 .08/15/2013 .08/15/2013 .08/15/2013 .08/15/2013 .12/27/2017 .06/16/2016 .12/10/2015 .11/08/2017 .11/08/2017 .11/08/2017 .11/08/2017 .11/08/2017 .11/08/2017 .03/16/2016 .03/16/2016	XXX XXX  .01/01/2037 .06/15/2020 .08/01/2019 .03/01/2026 .04/01/2018 .05/01/2021 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/15/2020 .02/01/2029 .02/01/2025 .02/01/2027 .02/01/2028 .02/01/2029 .02/01/2029 .02/01/2031 .02/01/2031 .02/01/2031 .02/01/2031 .02/01/2031 .02/01/2031 .02/01/2031 .02/01/2031 .02/01/2031 .02/01/2031 .04/01/2020 .04/01/2020
0299999. Su See 0599999. To 1099999. To 1099999. To 1040507-NH-8 041042-VA-7 05914F-NH-7 10083-VY-3 13063A-4H-4 13066Y-SIH-0 199491-6II-0 20772J-P2-2 235219-HA-3 235219-HP-0 246381-IL-9 246381-IL-9 246381-IL-9 37384-Z8-2 37385-AII-5 37384-Z8-2 37385-AII-5 419792-HI-1 419792-HI-1 419792-HI-1 419792-HI-1 419792-HI-1 419792-HI-9 419792-HI-9 419792-HI-9	Ecurities  tal - U.S. Government  tal - All Other Governn  ARIZONA HEALTH FACS AUTH RE ARKANSAS ST BALT IMORE COUNTY BOSTON MASS  COLLIFORNIA STATE CALLIFORNIA ST DEPT WATER RE COLLIMBUS CHIO CONNECTIOUT ST DALLAS TX DALLAS TX DALLAS TX DELAWARE STATE DELAWARE STATE GEORGIA ST GEORGIA ST GEORGIA ST GEORGIA ST GEORGIA ST GEORGIA ST HAWAILI ST HAWAILI ST HAWAILI ST HAWAILI ST HAWAILI ST HAWAILI ST HAWAILI ST	Bonds ent Bonds  V MUNI MUNI MUNI MUNI MUNI MUNI MUNI MUNI	Residentia	al Mort	tgage-Ba		97, 347, 9  1, 665, 5  5, 625, 8  3, 727, 5  1, 567, 3  2, 721, 4  1, 724, 4  3, 828, 0  1, 414, 1  12, 3  3, 698, 2, 2  1, 268, 9  5, 433, 8  1, 268, 9  5, 433, 8  1, 388, 4  930, 3  924, 7  919, 0  1, 952, 2  2, 489, 1  3, 118, 7  973, 9	33 XXX 0 XXX 0 XXX 10 XXX 31 XXX 10 XXX 32 XXX 33 XXX 10 XXX 34 XXX 36 XXX 37 XXX 37 XXX 37 XXX 38 XXX 38 XXX 38 XXX 39 XXX 39 XXX 39 X10 X10 X10 X10 X10 X10 X10 X10 X10 X10	96,653,393 0,1,800,280,5,276,000,3,159,690,1,513,929,2,605,903,1,621,213,3,899,400,1,368,205,10,681,10,	96, 471, 110  2, 000, 000 5, 000, 000 3, 000, 000 1, 225, 000 2, 580, 000 1, 460, 000 1, 205, 000 10, 000 11, 000 2, 990, 000 3, 000, 000 1, 195, 000 1, 1205, 000 1, 1205, 000 2, 990, 000 3, 000, 000 1, 195, 000 4, 180, 000 1, 120, 000 740, 000 740, 000 740, 000 740, 000 740, 000 1, 750, 000 2, 170, 000 2, 170, 000 2, 170, 000 2, 175, 000 2, 175, 000 785, 000	96, 968, 456  0 1, 738, 361 5, 318, 942 3, 187, 532 1, 510, 950 2, 608, 201 1, 653, 018 3, 401, 420 1, 375, 511 10, 794 3, 227, 278 100, 833 1, 268, 375 5, 226, 492 1, 332, 713 927, 729 922, 150 916, 607 911, 108 907, 684 1, 836, 032 2, 352, 959 2, 962, 036 932, 457	0	(205,404)  0	0 	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX XXX .1.243 .4.000 .5.000	XXX XXX2.070130019001900190019001200	XXX  XXX  JAJO JD  FA  MS AO MN FA  FA FA FA FA FA FA FA AO AO AO AO AO AO AO AO AO AO AO AO AO	315,878  0 0,6,215 8,889 62,500 20,417 35,475 12,167 7,699 189 56,478 2,375 29,875 87,083 323,333 15,417 15,417 15,417 15,417 15,417 21,875 27,125 33,188 9,813	556,310 0 0 30,461 200,000 150,000 151,000 161,250 141,900 73,000 150,000 149,500 0 0 222,933 556,000 0 0 0 0 0 0 10,000	XXX  XXX  11/08/2012  .07/17/2015  .04/12/2013  .03/09/2016  .09/22/2016  .09/22/2016  .09/22/2016  .09/22/2016  .09/12/2013  .08/15/2013  .08/15/2013  .08/15/2013  .08/15/2013  .12/27/2017  .12/27/2017  .12/27/2017  .12/27/2017  .11/08/2017  .11/08/2017  .11/08/2017  .11/08/2017  .11/08/2017  .11/08/2017  .11/08/2017  .11/08/2016  .03/16/2016  .03/16/2016	XXX XXX XXX
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## **SCHEDULE D - PART 1**

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					Rate					Current		. •							
		1 1								Current	Other-	in							
		Cle			Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i			Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
		1 . 1	l				_	•		,				1					
CUSIP		d g	Bond	NAIC	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
56052A-ZD-1	MAINE ST MUNI	<u> </u>	O.ia.						(200.0000)		cccgc	14.40			n a.a			06/07/2017	
		·		1FE	948, 141107.9100	917,235	850,000	930,751		(17,390)			5.000	1.010 J	JD	3,542	18,889		06/01/2020
56052A-ZE-9	MAINE ST MUNI			1FE	976,897110.9250	942,863	850,000	960,226		(16,670)		0	5.000	1.120 J	JU	3,542	18,889	06/07/2017	06/01/2021
56052A-ZF-6	MAINE ST MUNI			1FE	1,002,805113.8290		850,000	986,921	۵	(15,884)	0	Ω	5.000	1.240 J	JD	3,542	18,889	06/07/2017	06/01/2022
574193-LP-1	MARYLAND ST MUNI			1FE	1, 192, 552 116.0770	1, 131, 751	975,000	1, 130, 858	0	(28,583)	0	0	5.000	1.750 M	MS	16,250	48,750	10/21/2015	03/01/2023
574193-MP-0	MARYLAND ST MUNI			1FE	7,704,347111.0660	7, 185, 970	6,470,000	7,330,006	0	(246,065)	0	0	5.000	1.030 J	.ID	26,958	323,500	06/13/2016	06/01/2021
574193-MQ-8	MARYLAND ST MUNI			1FE	5,889,245 113.9660	5,533,049	4,855,000	5,652,435	0	(174,916)	0	0	5.000	1. 170 J	ID	20,229	242,750	11/02/2016	06/01/2022
574193-MU-9	MARYLAND ST MUNI			1FE	1,854,945119.9630	1,847,430	1,540,000	1,816,882	ļū	(38,063)	۷	0	5.000	2.000 J	JU	6,417	77,000	01/13/2017	06/01/2026
574193-PC-6	MARYLAND ST MUNI			1FE	1,973,361119.7650	1,928,217	1,610,000	1,958,552	ļ0	(14,809)	0	۱	5.000	1.530 F	FA	27,057	ļ0 ļ.	09/13/2017	08/01/2024
57582P-JQ-4	MASSACHUSETTS ST MUNI			1FE	9,20095.4350	9,544	10,000	9,447	0	25	0	0	1.077	1.400 F	FMAN	18	130	10/25/2012	05/01/2037
57582P-QY-9	MASSACHUSETTS ST MUNI			1FE	1,123,039104.0000	1,050,400	1,010,000	1,061,698	0	(44,038)	0	0	5.000	0.590 M	MS	16,833	50,500	08/04/2016	03/01/2039
57583R-5Q-4	MASSACHUSETTS ST DEV FIN AGY REV	1		1FE	3,422,006110.7270	3,233,228	2,920,000	3,313,545	n	(92,055)	n	0	5.250	1.810 F	FA	63,875	153,300	10/21/2016	02/01/2034
577285-5A-3	MAUI CNTY HAWAII MUNI			1FE	989,749102.2990	905,346		909,771	n	(36,931)	n	^	5.000	0.780 M	us	14,750	44,250	10/08/2015	09/01/2018
				1FE		905,346	95,000		J	(2,906)		t			MO				
60412A-AH-6	MINNESOTA ST MUNI				114,611111.4960			106,344	<u>0</u>			Ω	5.000	1.690 A	AU	1, 188	4,750	02/11/2015	10/01/2021
60412A-BB-8	MINNESOTA ST MUNI			1FE	6,876,654111.9970	6,383,829	5,700,000	6,380,653	ļ0	(174,371)	0	L	5.000	1.690 A	AU	71,250	285,000	02/11/2015	10/01/2021
605581-DL-8	MISSISSIPPI STATE MUNI			1FE	6,094,100116.1610	5,808,050	5,000,000	5,754,642	0	(117,939)	۵	٥	5.000	2.260 J	JD	20,833	250,000	01/16/2015	12/01/2031
613340-7N-2	MONTGOMERY CNTY MD MUNI			1FE	1,710,755126.5400	1,714,617	1,355,000	1,706,564	0	(4, 192)	0	0	5.000	2.050 A	AO	8.657	0	11/01/2017	10/01/2027
64577B-BQ-6	NEW JERSEY ECONOMIC DEV AUTH MUNI			2FE	7,773,137109.9240	7,672,695	6,980,000	7,546,596	0	(76,747)	0	0	5.000	3.580 J	.ID	15,511	349,000	12/05/2014	06/15/2028
646136-J8-5	NEW JERSEY ST TRANSN TR FD MUNI			2FE	2,588,100 106.4270	2,660,675	2,500,000	2,550,909	0	(10, 118)	0	0	5.000	4.490 J	ID	5.556	125,000	01/23/2014	06/15/2042
				1FE								0			JD				
646136-Z4-6	TEN GENOLI OF THE OWNER OWNER OF THE OWNER OW				691,730103.6970	668,846	645,000	671,273		(17,588)			5.000	2.140 J	JD	1,433	32,250	10/27/2016	06/15/2019
646136-Z5-3	NEW JERSEY ST TRANSN TR FD MUNI			1FE	795,926105.8800	772,924	730,000	775,318	۵	(17,717)	0	۵	5.000	2.380 J	JD	1,622	36,500	10/27/2016	06/15/2020
646136-Z6-1	NEW JERSEY ST TRANSN TR FD MUNI			1FE	502,648107.7320	490, 181	455,000	491, 153	0	(9,880)	0	0	5.000	2.580 J	JD	1,011	22,750	10/27/2016	06/15/2021
646136-Z7-9	NEW JERSEY ST TRANSN TR FD MUNI			1FE	429,379 109.5820	421,891	385,000	420,727	0	(7,435)	0	0	5.000	2.770 J	JD	856	19,250	10/27/2016	06/15/2022
646136-Z8-7	NEW JERSEY ST TRANSN TR FD MUNI			1FE	1,844,275 111.3680	1,832,004	1,645,000	1,811,925	0	(27,794)	0	0	5.000	2.970 J	.ID	3,656	82,250	10/27/2016	06/15/2023
647293-RR-2	NEW MEXICO ST MUNI			1FE	2,087,750115.9690				0		٥	0	5.000		uc	36,458	02,200	08/01/2017	03/01/2023
						2,029,458	1,750,000	2,063,866		(23, 884)		L		1.380 M	M9				
64990E-5N-3	NEW YORK ST DORM AUTH ST PERS MUNI			1FE	912,916120.1730		730,000		0	(20,693)	0	0	5.000	1.750 F	FA	13,789	29,910	10/07/2016	02/15/2025
658256-2L-5	NORTH CAROLINA ST MUNI			1FE		3,626,578	2,970,000	3,585,796	0	(72,769)	0	0	5.000	1.980 J	JD	12,375	148,500	01/12/2017	06/01/2025
658256-3A-8	NORTH CAROLINA ST MUNI			1FE	960,238111.1360	933,542	840,000	947, 106	0	(13, 132)	0	0	5.000	1.180 J	JD	3,500	14,467	07/14/2017	06/01/2021
658256-3C-4	NORTH CAROLINA ST MUNI			1FE	5,047,116116.8770	4,920,522	4,210,000	4,988,071	0	(59,046)	0	0	5.000	1.440 J	.ID	17,542	72,506	07/14/2017	06/01/2023
658256-R2-0	NORTH CAROLINA ST MUNI			1FE	1, 187, 277 105.5080	1,102,559	1,045,000	1, 124, 407	0	(33,635)	0	n	4.000	0.710 M		6.967	41.800	02/10/2016	05/01/2020
658256-S7-8	NORTH CAROLINA ST MONT			1FE	5,660,450107.8320		5,000,000	5,419,951		(119,003)		۷					200,000		
						5,391,600							4.000	1.470 J		16,667		12/15/2015	06/01/2021
658256-T8-5	NORTH CAROLINA ST MUNI			1FE	848,679 104.5960	815,849	780,000	820,354		(28,325)		U	5.000	1.080 M	MIN	6,500	39,000	01/17/2017	05/01/2019
658256-V5-8	NORTH CAROLINA ST MUNI			1FE	912,293116.8770	876,578	750,000		J0	(19,823)	۵	L	5.000	2.010 J	JD	3, 125	37,500	07/16/2015	06/01/2023
658256-Z2-1	NORTH CAROLINA ST MUNI			1FE	3,807,199116.8770	3,588,124	3,070,000	3,632,119	٥	(98,992)	0	0	5.000	1.470 J	JD	12,792	153,500	03/16/2016	06/01/2023
658256-Z4-7	NORTH CAROLINA ST MUNI			1FE	1,624,871 122.1070	1,538,548	1,260,000	1,557,411	0	(37, 463)	0	0	5.000	1.610 J	JD	5,250	63,000	02/24/2016	06/01/2025
677522-HS-6	OHIO ST MUNI	T		1FE	6,905,192 115.2940	6,456,464	5,600,000	6,567,550	n	(187, 380)	n	n	5.000	1.380 J	JD	12.444	280,000	02/26/2016	12/15/2022
677522-HT-4	OHIO ST MUNI			1FE	6,989,864117.9780	6,606,768	5,600,000	6,680,729	۸	(171,683)	۸	0	5.000	1.590 J	n	12,444	280,000	02/26/2016	12/15/2023
				1FE					J						UU				
677522-ME-1					2,762,213116.9660	2,631,735	2,250,000	2,678,211	J	(73, 142)		0	5.000	1.440 F	TM	46,875	112,500	11/02/2016	08/01/2023
677522-NQ-3	OHIO ST MUNI			1FE	2,403,140118.6260	2,372,520	2,000,000	2,353,584	ļ0	(49,556)	0	٥	5.000	1.950 M	MS	29,444	63,889	01/13/2017	03/15/2024
677522-NR-1	OHIO ST MUNI			1FE	2,419,738117.9840	2,383,277	2,020,000	2,370,678	0	(49,060)	0	0	5.000	2.000 M		29,739	64,528	01/13/2017	03/15/2025
677522-QK-3	OHIO ST MUNI			1FE	1,974,822118.5530	2,015,401	1,700,000	1,953,608	٥	(21, 214)	Ω	٥	5.000	2.740 M	MN	14, 167	43,917	04/12/2017	05/01/2033
68609B-A3-1	OREGON ST FOR PREVIOUS ISSUES MUNI	1 1	1	1FE	1,020,321122.2550	1,051,393	860,000	1,008,728	0	(11,593)	0	0	5.000	2.880 J	JD .	3,583	33,444	02/09/2017	06/01/2033
68609B-A4-9	OREGON ST FOR PREVIOUS ISSUES MUNI	TI		1FE	1,015,282 121.8780	1,048,151	860,000	1,004,091	n	(11, 191)	n	n	5.000	2.940 J	.ID	3.583	33,444	02/09/2017	06/01/2034
688443-S7-6	OSSEO MINN INDPT SCH DIST NO 2			1FE			765,000	797,301		(29, 494)		,	5.000	1.060 F	ω	15,938	38,250	08/03/2015	02/01/2019
688443-S9-2	OSSEO MINN INDPT SCH DIST NO 2			1FE	5,898,350 _ 109.9480	5,497,400	5,000,000	5,510,948	۷	(160,447)	0	۷	5.000	1.590 F	FA	104, 167	250,000	07/17/2015	02/01/2021
70914P-D2-5	PENNSYLVANIA ST MUNI			1FE	1,507,330102.3980	1,423,332	1,390,000	1,430,175	۵	(56,533)	0	Ω	5.000	0.870 M	MS	20,464	74,519	08/09/2016	09/15/2018
70914P-D7-4	PENNSYLVANIA STATE MUNI			1FE	2,072,484115.1510	2,072,718	1,800,000	2,037,834	0	(34,650)	0	0	5.000	2.500 M	MS	26,500	96,500	02/01/2017	09/15/2023
70914P-D8-2	PENNSYLVANIA STATE MUNI			1FE	1,788,561 117.0120	1,696,674	1,450,000	1,734,740	0	(39, 485)	0	0	5.000	1.870 M		21,347	77,736	08/09/2016	09/15/2024
70914P-D9-0	PENNSYLVANIA STATE MUNI			1FE	1,814,704 118.8730	1,723,659	1,450,000	1,763,826	n	(37,346)	n	n	5.000	1.950 M		21,347	77,736	08/09/2016	09/15/2025
									J			t			110				
70914P-E2-4	PENNSYLVANIA STATE MUNI			1FE	1,835,947120.4760	1,746,902	1,450,000	1,788,113	Jū	(35,099)	٩	}Ω	5.000	2.060 M	6N	21,347	77,736	08/09/2016	09/15/2026
70914P-ZS-4	PENNSYLVANIA STATE MUNI			1FE	2,439,992118.9870	2,439,234	2,050,000	2,421,301	J0	(18,691)	0	L	5.000	2.510 F		42,708	51,250	07/13/2017	02/01/2027
70914P-ZT-2	PENNSYLVANIA STATE MUNI			1FE	2,588,164118.5830	2,596,968	2, 190,000	2,569,158	0	(19,006)	0	٥	5.000	2.610 F	FA	45,625	54,750	07/13/2017	02/01/2028
70914P-ZU-9	PENNSYLVANIA ST MUNI			1FE	985,706117.8610	990,032	840,000	978,779	0	(6,927)	0	0	5.000	2.710 F	FA	17,500	21,000	07/13/2017	02/01/2029
717813-VH-9	PHILADELPHIA PA MUNI			1FE	2,267,731116.1940	2,242,544	1,930,000	2,249,171	n	(18,560)	n	n	5.000	2.280 F	FA	39,940	0	07/12/2017	08/01/2024
801546-QE-5	SANTA CLARA CNTY CA MUNI			1FE	933,495126.5270	936,300	740,000	931,219	n	(2,276)	n	0	5.000	2.020 F	ΕΔ	4,625	n	11/03/2017	08/01/2028
	CANTA CLADA ONTY CA MUNI			1FE					ū										
801546-QF-2	SANTA CLARA CNTY CA MUNI				927,560125.8310	931, 149	740,000	925,362	0	(2, 199)	0	0	5.000	2.100 F	FA	4,625	0	11/03/2017	08/01/2029
801546-QG-0	SANTA CLARA CNTY CA MUNI			1FE	920,945125.0400	925,296	740,000	918,831	J0	(2, 113)	0	J0	5.000	2.190 F	ΓA	4,625	0	11/03/2017	08/01/2030
801546-QH-8	SANTA CLARA CNTY CA MUNI			1FE	915,831124.3530	920,212	740,000	913,784	٥	(2,048)	٥	٥	5.000	2.260 F	FA	4,625	0	11/03/2017	08/01/2031

## **SCHEDULE D - PART 1**

	,						ig-Term BOND		1				ı						
1	2	Co	odes	6	7 F	air Value	10	11	Change	e in Book/Adjus	sted Carryin	g Value	<u> </u>		Ir	nterest		Da	ates
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CUSIP		d g	Bond	NAIC	Actual Fair	Fair	Par	Carrying	Increase/	tization) I	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost Value	Value	Value	Value	(Decrease)	Accretion F	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
801546-QJ-4	SANTA CLARA CNTY CA MUNI			1FE	910,755 123.7680	915,883	740,000	908,772	Ó	(1,983)	0	0	5.000	2.330	FA	4,625	0	11/03/2017	08/01/2032
801546-QK-1	SANTA CLARA CNTY CA MUNI			1FE	906,433 123.2830	912,294	740,000	904,505	0	(1,928)	0	0	5.000	2.390	FA	4,625	0	11/03/2017	08/01/2033
83710R-KE-6	SOUTH CAROLINA ST MUNI			1FE	3.114.213 .118.9480	3.033.174	2.550.000	2.966.289	0	(61,515)	0	0	5.000	2.190	AO	31.875	127.500	07/17/2015	04/01/2024
840610-RP-6	SOUTH WASHINGTON CNTY INDPT SC			1FE			615,000		0	(23, 646)	0	0	5.000	1.070		12,813	30,750	08/03/2015	02/01/2019
840610-RR-2	SOUTH WASHINGTON COUNTY INDPT SC			1FE	5,889,650 109.9480	5,497,400	5,000,000	5,506,178	0	(158, 852)	0	0	5.000	1.620		104, 167	250,000	07/17/2015	02/01/2021
882723-SL-4	TEXAS ST MUNI			1FE	1,990,890 111.9200	1,846,680	1,650,000	1,877,250	0	(58, 864)	0	0	5.000	1.230		20,625	82,500	01/19/2016	10/01/2021
917542-TK-8	UTAH ST MUNI			1FE	930.674105.1070		810.000	857.243	0	(31,078)	0	0	5.000	1.070		20.250	40,500	08/11/2015	07/01/2019
917542-UJ-9	UTAH ST MUNI	[		1FE	1,465,100122.3410	1,443,624	1, 180,000	1,449,354	n	(15,746)	n	n	5.000	1.730		28,025	n	07/05/2017	07/01/2025
917542-UK-6	UTAH ST MUNI	[		1FE.	2,008,752124.4780	1,991,648	1,600,000	1,988,997	0	(19,755)	0	0	5.000	1.880		38,000	0	07/05/2017	07/01/2026
928109-T9-8	VIRGINIA ST MUNI			1FE	1,859,897 108.0090	1,792,944	1,660,000	1,804,392	0	(55, 506)	0	0	5.000	1.330		6,911	87,843	01/13/2017	06/01/2020
928109-U2-1	VIRGINIA ST MUNI	·····		1FE	1.079.822111.1010	1.044.349	940.000	1,050,166	n	(29,662)	n	n	5.000	1.470		3,917	49.742	01/13/2017	06/01/2021
928109-U7-0	VIRGINIA ST MUNI			1FE	1,288,960124.2540	1,242,540	1,000,000	1,256,865	0	(28, 125)	0	0	5.000	1.710		4, 167	52,917	11/01/2016	06/01/2026
928172-B7-9	VIRGINIA ST PUB BLDG AUTH PUB MUNI			1FE	375,897116.7350	361,879	310,000	353,783	ν	(7,272)	ر	0	5.000	2.290		6,458		11/17/2014	08/01/2023
97705M-FT-7	WISC ST FOR ISSUES DTD PR MUNI	·····		1FE	1,156,500 113.5310	1,135,310	1,000,000	1, 134, 137	ر م	(22, 363)	n	0	5.000	1.770		8,333	29,444	03/10/2017	05/01/2023
					1, 150,500 110.5010	1, 100,010	1,000,000	, 104, 107					5.000	1.770	mix			00/ 10/2017	03/01/2022
	btotal - Bonds - U.S. States, Territories an	a Posses	ssions - iss	suer	3004														1001
Ob	oligations				215,400,980 XXX	206,096,308	181,200,000	206,851,067	0	(4,532,790)	0	0	XXX	XXX	XXX	1,979,369	7,438,246	XXX	XXX
1799999. To	tal - U.S. States, Territories and Possessic	ons Bond	s		215,400,980 XXX	206.096.308	181,200,000	206,851,067	0	(4.532.790)	0	0	XXX	XXX	XXX	1,979,369	7.438.246	XXX	XXX
235241-KW-5	DALLAS RAPID TRN SR -TX MUNI			1FE	6,604,074 _ 103.3050	6, 167, 309	5,970,000	6,296,939	0	(227, 151)	0	Ω	5.250	1.330	.ID	26,119	313,425	08/18/2016	12/01/2043
366155-E5-4	GARLAND TEX INDPT SCH DIST MUNI			1FE	1.389.270 . 120.1000	1,345,120	1,120,000	1,332,979	0	(27, 438)	0	0	5.000	2.110	FA	21, 156		12/01/2015	02/15/2025
414004-7D-7	HARRIS CNTY TEX MUNI			1FE	3,954,959102.3230	3,704,093	3,620,000	3,804,898	0	(111,047)	0	0	5.250	2.030		71,797	190,050	08/18/2016	08/15/2047
442403-GW-5	HOUSTON TEX INDPT SCH DIST MUNI	·		1FE	3,185,300 112.5980	2,814,950	2,500,000	2,832,377	0	(77, 304)	0	0	5.000	1.650		47,221	125,000	04/12/2013	02/15/2022
796269-VM-7	SAN ANTONIO TEX INDPT SCH DIS MUNI			1FE	1,824,010118.1360	1,754,320	1,485,000	1,743,274	٥	(39, 325)	٥	0	5.000	1.970		28,050	74,250	12/01/2015	02/15/2024
86476P-WB-0	SUFFOLK CNTY N Y MUNI			1FE	1,072,186111,4410	1.069.832	960,000	1,071,964	۷	(221)	۷	0	5.000	2.010		400		12/15/2017	02/13/2024
			Obligation		, ,									XXX			750 705		
	btotal - Bonds - U.S. Political Subdivisions	- issuer	Obligation	IS	18,029,799 XXX	16,855,624	15,655,000	17,082,431	0	(482,486)	0	0			XXX	194,743	758,725	XXX	XXX
	tal - U.S. Political Subdivisions Bonds				18,029,799 XXX	16,855,624	15,655,000	17,082,431	0	(482, 486)	0	0		XXX	XXX	194,743	758,725	XXX	XXX
004284-ZJ-7	ACALANES CALIF UN HIGH SCH DIST			1FE	792,10015.5820	779, 100	5,000,000		0	7,983	0	0	0.000			0	0	07/26/2016	08/01/2046
021087-UZ-2	ALPINE UTAH SCH DIST MUNI			1FE	2,440,060113.2330	2,264,660	2,000,000	2,318,771	0	(73,646)	0	0	5.000	1.110		29,444	100,000	05/03/2016	03/15/2022
047870-AZ-3	ATLANTA GA WTR & WASTE WTR REV			1FE	1,602,550107.0330	1,509,165	1,410,000	1,524,688	0	(61,682)	0	0	5.500	1.010	MN	12,925	77,550	09/21/2016	11/01/2019
08451P-AY-7	BERKS CNTY PA INDL DEV AUTH HE			1FE	3,924,060113.3570	3,967,495	3,500,000	3,917,877	۵	(6, 183)	٥	0	5.000	3.550	MN	29,653	0	10/18/2017	11/01/2050
094797-Z8-3	BLOOMINGTON MINN INDPT SCH DIS			1FE	5, 160, 604115.6710	4,910,234	4,245,000	4,913,181	0	(124,634)	0	0	5.000	1.740	FA	88,438	212,250	12/17/2015	02/01/2023
13032U-DU-9	CALIFORNIA HEALTH FACS FING AU			1FE	2,064,353117.5080	2, 138, 646	1,820,000	2,060,692	0	(3,661)	0	0	5.000	4.200		11,628	113,244	01/18/2017	11/15/2046
13063C-R3-6	CALIFORNIA ST FOR PREVIOUS ISSUE	ļ		1FE	2,451,680119.4460	2,299,336	1,925,000	2,363,186	0	(62, 264)	0	0	5.000	1.410	MS	32,083	96,250	07/25/2016	09/01/2024
164555-BD-5	CHERRY CREEK COLO SCH DIST NO MUNI			1FE	929,386120.4810	939,752	780,000	927,931	0	(1,455)	۵	٥	5.000	2.370		1,733	19,500	11/28/2017	12/15/2031
239019-P4-8	DAVIS CNTY UTAH SCH DIST MUNI			1FE	758,706107.8850	701,253	650,000	706,040	0	(22,660)	0	٥	5.000	1.360	JD	2,708	32,500	08/12/2015	06/01/2020
239019-P7-1	DAVIS CNTY UTAH SCH DIST MUNI	ļ		1FE	823,779116.3150	790,942	680,000	782,682	0	(17,755)	0	0	5.000	2.040		2,833	34,000	08/12/2015	06/01/2023
239019-P8-9	DAVIS CNTY UTAH SCH DIST MUNI	L		1FE	949, 104118.8260	920,902	775,000	905,658	0	(18,783)	0	0	5.000	2.170	JD	3,229	38,750	08/12/2015	06/01/2024
249182-KE-5	DENVER COLORADO CITY COUNTY ARPT	<b> </b>		1FE	837,899 _ 108.5780	836,051	770,000	836,390	0	(1,509)	0	0	5.000	1.900	MN	2,567	0	11/30/2017	11/15/2020
249182-KF-2	DENVER COLORADO CITY COUNTY ARPT	<b> </b>		1FE	344,928111.1860	344,677	310,000	344,355	0	(573)	0	٥	5.000	2.010	MN	1,033	0	11/30/2017	11/15/2021
25484J-AL-4	DISTRICT COLUMBIA REV MUNI	L		1FE	4,273,800102.7860	4, 111, 440	4,000,000	4, 125, 412	0	(148,388)	0	0	5.250	1.040	A0	52,500	210,000	02/06/2017	04/01/2034
29270C-P9-0	ENERGY NORTHWEST WASH ELEC REV	L		1FE	1,397,099121.3260	1,334,586	1,100,000	1,345,869	0	(30,355)	0	0	5.000	1.800	JJ	27,500	55,000	04/04/2016	07/01/2025
303820-8E-7	FAIRFAX COUNTY VA MUNI	L		1FE	3,844,590 112.1130	3,363,390	3,000,000	3,387,351	0	(99,817)	0	0	5.000	1.440		37,500	150,000	04/12/2013	10/01/2021
373384-Y3-4	GA ST MUNI	<u> </u>		1FE	1,918,523 105.1070	1,849,883	1,760,000	1,860,749	0	(57,775)		0	5.000	1.140		44,000	44,000	02/14/2017	07/01/2019
396784-KK-5	GREENWICH CONN MUNI			1FE	6,603,564100.1240	5,852,248	5,845,000	5,854,967	0	(255, 956)	0	0	5.000	0.600		134,760		01/15/2015	01/15/2018
396784-KL-3	GREENVICH CONN MUNI			1FE	6,797,384 103.6380	6,057,641	5,845,000	6,096,576	0	(240, 143)	n	0	5.000	0.830		134,760	292,250	01/15/2015	01/15/2019
396784-MJ-6	GREENWICH CONN MUNI	[		1FE	1,037,327 109.9340	1,000,399	910,000	1,007,692	n	(29,635)	n	0	5.000	1.380		20,981	22,118	01/17/2017	01/15/2021
403755-T2-7	GWINNETT CNTY GA SCH DIST MUNI	T		1FE	929,443119.2130	941,783	790,000	928,028	n	(1,415)	n	n	5.000	2.460		16,458	0	11/28/2017	02/01/2034
419792-JW-7	HAWAII ST MUNI	l		1FE	793,914108.8380	740.098	680.000	750,845	n	(25,222)	n	n	5.000	1.140		8.500	34,000	04/01/2016	10/01/2020
440673-J5-1	HORRY CNTY SC SCH DIST MUNI			1FE	707,339103.9880		635,000	665,666	0	(26,056)	n	n	5.000	0.830		10,583	31,750	04/26/2016	03/01/2019
440673-J6-9	HORRY CNTY SC SCH DIST MUNI			1FE	729,736 . 107.1030	680.104	635,000	689.858	n	(24,941)	n	n	5.000	0.960		10,583	31.750	04/26/2016	03/01/2020
440673-J7-7	HORRY CNTY SC SCH DIST MUNI			1FE	750,075110.2100		635,000	712,051	,	(23, 789)	ا ۸	۸	5.000	1.090		10,583	31,750	04/26/2016	03/01/2020
495289-SY-7	KING COUNTY SWEER REV MUNI	·····		1FE	1,402,412100.0000	1,255,000	1,255,000	1,255,000	ν	(63, 174)		ν	5.750	0.690		36,081	72, 163	08/26/2015	01/01/2043
512462-XA-5		tl		1FE	1,108,944 115.2510	1,255,000		1,255,000	J	(30,061)		L	5.750	1.370				08/26/2015	
512462-XA-5 512462-XB-3	LAKEVILLE MINN INDPT SCH DIST MUNI	·····		1FE					J0			ļ							02/01/2023
	LAKEVILLE MINN INDPT SCH DIST MUNI	····			1,290,734117.7760	1,213,093	1,030,000	1,237,536	ł	(32,310)	ū	١	5.000	1.510	FA	21,458	63,803	04/18/2016	02/01/2024
542433-RC-3	LONG BEACH CALIF UNI SCH DIST MUNI LOS ANGELES CA DEPT WATER & P MUNI	·····		1FE1FE	642,770122.9180	614,590	500,000	621,753	ļū	(12,936)	ا وَــــــــــــــــــــــــــــــــــــ	٩	5.000	1.910	FA	10,417	25,000	05/10/2016	08/01/2029
544525-WJ-3				1 1FF	1,995,763119.6700	2,070,291	1,730,000	1,992,180	. 0	(3,582)	0	. 0	5.000	4.060	JJ	43,250	12,014	05/08/2017	07/01/2044

## **SCHEDULE D - PART 1**

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CUSIP		d	g B	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate W	Vhen	Due and	Received		Maturity
	5																				
Identification	Description	е	n C	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of F	Paid	Accrued	During Year	Acquired	Date
544646-4Y-5	LOS ANGELES CALIFORNIA SCHOOL MUNI				1FE	3,842,910	122.1930	3.665.790	3,000,000	3,739,963	0	(79,681)	0	0	5.000	1.850 JJ		75,000	119, 167	08/29/2016	07/01/2030
54466H-FZ-4	LOS ANGELES CNTY CALIF MET TRA				1FE		121.4840	3,547,333	2,920,000	3,479,089	0	(8,851)	n	0	5.000	2.700 JJ		24,739	0	10/13/2017	07/01/2042
					1FE														50 750		
57582P-Q5-2	MASSACHUSETTS ST MUNI	+					111.3700	1, 197, 228	1,075,000	1, 188, 318	U	(30,254)		0	5.000	1.940 FA		22,396	53,750	06/08/2015	08/01/2021
57584X-FS-5	MASSACHUSETTS ST DEV FIN AGY R	<b> </b>			1FE	737,733	116.3340	761,988	655,000	721,533	0	(7,507)	0	٥	5.000	3.470 FA		12,372	32,750	10/07/2015	08/15/2033
57584X-FT-3	MASSACHUSETTS ST DEV FIN AGY R				1FE	734.838	115.9600	759,538	655.000	719,233	0	(7,232)	0	0	5.000	3.520 FA		12,372	32,750	10/07/2015	08/15/2034
57584X-XN-6	MASSACHUSETTS ST DEV FIN AGY R				1FE		108.4080	791,378	730,000	803,779	n	(28,575)	Λ	0	5.000	0.960 JJ		16,831	26,868	10/06/2016	07/15/2020
					1FE																
57584X-XQ-9	GOLDMAN SACHS & CO MUNI						114.4330		730,000	854,627		(26,616)		0	5.000	1.130 JJ		16,831	26,868	10/06/2016	07/15/2022
57584X-XY-2	MASSACHUSETTS ST DEV FIN AGY R				1FE		122.4600	685,776	560,000	688,277	٥	(13,613)	0	L0	5.000	2.060 JJ		12,911	20,611	10/28/2016	07/15/2030
57584X-XZ-9	MASSACHUSETTS ST DEV FIN AGY R				1FE	188,568	121.8490	182,774	150,000	184,226	0	(3,630)	0	0	5.000	2.070 JJ		3,458	5,521	10/06/2016	07/15/2031
57584X-YA-3	MASSACHUSETTS ST DEV FIN AGY R	1 1		[	1FE	448,610	121.0700	435,852	360,000	438.682	0	(8,302)	0	0	5.000	2.180 JJ	[	8.300	13, 250	10/06/2016	07/15/2033
57584X-YB-1	MASSACHUSETTS ST DEV FIN AGY R				1FE		120.7250		220,000	267, 127	^	(4,960)	^	^	5.000	2.230 JJ		5,072	8,097	10/06/2016	07/15/2034
											ע			ļ				5,0/2			
587635-FA-6	MERCED CALIF UN HIGH SCH DIST MUNI				1FE	319, 140	15.6390	312,780	2,000,000		0	20,656	0	J0	0.000	6.210 N/A		0	ļ0 ļ.	07/26/2016	08/01/2046
592041-WH-6	MET GOVT NASHVILLE & DAVIDSON MUNI				1FE	797,486	113.4550	822,549	725,000	793,201	٥	(4, 285)	0	0	5.000	3.700 JJ		18,125	18, 125	05/08/2017	07/01/2046
592112-DF-0	MET GOVT NASHVILLE & DAVIDSON MUNI				1FE	895,603	100.0000	850,000	850,000	850,000	0	(35,658)	0	0	5.000	0.780 JJ		21,250	42,500	09/15/2016	01/01/2027
59259N-3K-7	METROPOLITAN TRANSN AUTH N Y D	· T · · · · · · · · · · · · · · · · · ·			1FE	1,800,271	119.5930	1,865,651	1,560,000	1,780,511	0	(19,761)	0	0	5.000	3.160 MN		9,967	78,000	01/23/2017	11/15/2036
													۷								
59259N-8N-6	METROPOLITAN TRANSN AUTH N Y D				1FE	1,621,025	119.9940	1,631,918	1,360,000	1,608,728		(12,297)	0	0	5.000	2.860 MN		8,689	33,622	06/02/2017	11/15/2042
59261A-PR-2	METROPLITAN TRANSN AUTH NY R MUNI				1FE	4,464,186	120.7640	4,492,421	3,720,000	4,460,081	0	(4, 105)	0	٥	5.000	2.230 MN		8,783	0	11/22/2017	11/15/2025
59333F-SV-3	MIAMI -DADE CNTY HFA MUNI				1FE	2,417,380	117.1890	2,343,780	2.000.000	2.357.148	0	(37,019)	0	0	5.000	2.640 JJ		50.000	100.000	04/29/2016	07/01/2037
603827-WS-1	MINNEAPOLIS & ST PAUL MINN MET				1FE		123.5630	1,235,630	1,000,000	1,242,313	0	(24, 171)	0	0	5.000	2.030 JJ		25,000	37,083	11/01/2016	01/01/2027
					1FE						0			0							
60412A-CZ-4	MINNESOTA ST FOR PREVIOUS ISSU	+					105.2750	1, 115, 915	1,060,000	1, 123,660		(39,616)	U		5.000	1.160 FA		22,083	53,000	08/11/2015	08/01/2019
60412A-DV-2	MINNESOTA ST FOR PREVIOUS ISSU				1FE		105.2750	1,468,586	1,395,000	1,480,140	0	(53,024)	0	0	5.000	1.100 FA		29,063	69,750	08/25/2015	08/01/2019
605360-SD-9	MISSISSIPPI ST HOSP EQUIPMENT & FA				2FE	1,662,885	110.0210	1,650,315	1,500,000	1,659,778	0	(3, 107)	0	0	5.000	3.560 MS		25,000	0	10/18/2017	09/01/2046
643154-DF-1	NEW CANEY TEX INDPT SCH DIST MUNI				1FE	4, 138, 710	118.3850	4, 167, 152	3.520.000	4, 107, 112	0	(31,599)	0	0	5.000	2.900 FA		66.489	94.844	06/02/2017	02/15/2047
64579F-6U-2	NEW JERSEY HEALTH CARE FACS MUNI	T			1FE		111.3650	5,568,250	5,000,000	5,289,342	0	(38,295)	0	0	5.000	3.980 JJ		125,000	250,000	11/18/2014	07/01/2044
					1FE				630,000							1.470 JJ					07/01/2023
646066-QV-5	NEW JERSEY ST EDL FACS AUTH RE						117.2980	738,977		746,738		(20, 227)			5.000			15,750	39,025	03/09/2016	
647310-W8-0	NEW MEXICO ST SEVERANCE TAX MUNI				1FE		122.8910	1,228,910	1,000,000	1,240,485	0	(25, 809)	0	0	5.000	1.920 JJ		25,000	51,111	11/01/2016	07/01/2026
64990A-FJ-9	NEW YORK ST DORM AUTH SALES TA				1FE	4, 135, 404	107.2960	3,905,574	3,640,000	3,957,581	0	(141,766)	0	0	5.000	0.990 MS		53,589	174,922	09/22/2016	03/15/2020
64990A-GB-5	NEW YORK ST DORM AUTH SALES TA				1FE	2, 160, 558	123.0150	2,140,461	1,740,000	2,145,576	0	(14,982)	0	0	5.000	2.180 MS		37,217	0	08/10/2017	03/15/2029
64990A-GC-3	NEW YORK ST DORM AUTH SALES TA	[ ]			1FE		122.1770	2, 101, 444	1,720,000	2.090.485	0	(14, 967)	Λ	0	5.000	2.370 MS		36,789	0	07/26/2017	03/15/2030
					1FE														05.050		
64990E-3Z-8	NEW YORK ST DORM AUTH ST PERS MUNI						118.3330	1,668,495	1,410,000	1,643,763		(13,466)			5.000	2.820 FA		26,633	35,250	06/02/2017	02/15/2039
650116-AQ-9	NEW YORK TRANSN DEV CORP SPL F				2FE		109.9870	1,099,870	1,000,000	1, 123, 574	0	(17,041)	0	0	5.000	2.900 JJ		25,000	50,000	06/16/2016	07/01/2041
650116-AR-7	NEW YORK TRANSN DEV CORP SPL MUNI				2FE	1,021,552	109.8020	1,076,060	980,000	1,016,855	٥	(4,697)	0	٥	5.000	4.330 JJ		24,500	24,500	01/04/2017	07/01/2046
65821D-SN-2	NORTH CAROLINA ST MED CARE COMMISS				1FE	976,615	113.2870	1,008,254	890,000	968,028	n	(8,586)	n	n	5.000	3.640 JD	- T	3,708	44,500	01/12/2017	06/01/2045
65829Q-CF-9	NORTH CAROLINA ST LTD OBLIG MUNI				1FE	5,019,120	118.5290	4,741,160	4,000,000	4,715,569	n	(105,059)	n	n	5.000	1.980 MN		33,333	200,000	01/15/2015	05/01/2025
											ū			ļū							
68428T-CQ-8	ORANGE CNTY CALIF SANTN WASTEW				1FE		120.4530	1,270,779	1,055,000	1,246,026	0	(21,068)	0	<u> </u>	5.000	2.510 FA		21,979	52,750	03/03/2016	02/01/2033
71781X-DN-0	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	310,535	115.0720	310,694	270,000	310,218	۵	(317)	0	۵	5.000	3.220 MN		1,200	0	11/16/2017	05/01/2030
71781X-DP-5	PHILADELPHIA PA AUTH FOR INDL MUNI			I	2FE		114.4360	331,864	290,000	331,356	0	(325)	0	0	5.000	3.290 MN		1,289	0	11/16/2017	05/01/2031
71781X-DR-1	PHILADELPHIA PA AUTH FOR INDL MUNI		1		2FE		113.4460	351,683	310,000		n	(323)	n	0	5.000	3.400 MN		1,378	n	11/16/2017	05/01/2033
71781X-DS-9	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE		113.4400	203.400	180,000	203.088		(181)	۷	0	5.000	3.450 MN		800		11/16/2017	05/01/2034
																			ļ		
71781X-DU-4	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE		112.2010	168,302	150,000	168,043	ļ0	(141)	0	۵	5.000	3.540 MN		667	ļ0 ļ.	11/16/2017	05/01/2036
71781X-DV-2	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	246,085	111.9370	246,261	220,000	245,883	٥	(202)	0	0	5.000	3.570 MN		978	0	11/16/2017	05/01/2037
718814-03-3	PHOENIX ARIZ MUNI			I	1FE	918,603	121.4810		730,000		0	(20,386)	0	0	5.000	1.770 JJ		18.250	29.200	10/28/2016	07/01/2025
721876-TD-2	PIMA CNTY ARIZ SWR REV MUNI				1FE	1,328,996	118.3200	1,242,360	1,050,000	1,281,145	n	(33,686)	n	n	5.000	1.440 JJ		26,250	51,625	07/25/2016	07/01/2024
					IFE									J							
735389-A9-9	PORT SEATTLE WASHINGTON REV CORPORATE					872,800	114.7600	849,224	740,000	864,773	الــــــا	(8,027)	0	ł <sup>0</sup>	5.000	1.680 MN		6, 167	7,092	07/26/2017	05/01/2023
735389-B2-3	PORT SEATTLE WASHINGTON REV MUNI				1FE		116.9030	1,087,198	930,000	1, 104, 240	٥	(9, 314)	0	L0	5.000	1.850 MN		7,750	8,913	07/26/2017	05/01/2024
735389-B3-1	PORT SEATTLE WASHINGTON REV MUNI			I	1FE	1,233,884	118.6280	1,210,006	1,020,000	1,224,586	0	(9, 298)	0	L0	5.000	2.040 MN		8.500	9,775	07/26/2017	05/01/2025
735389-B4-9	PORT SEATTLE WASHINGTON REV MUNI				1FE		120.3540	433.274	360,000	435,419	n	(2,964)	n	n	5.000	2.230 MN		3.000	3,450	07/26/2017	05/01/2026
735389-ZJ-0	PORT SEATTLE WASHINGTON REV MUNI				1FE		112.4200	607.068	540.000	618,239		(6.266)		,	5.000	1.530 MN		4.500	5. 175	07/26/2017	05/01/2022
											٧			٢							
735389-ZL-5	PORT SEATTLE WASHINGTON REV MUNI				1FE	1,424,870	116.9030	1,391,146	1,190,000	1,412,952	J0	(11,918)	0	J0	5.000	1.850 MN		9,917	11,404	07/26/2017	05/01/2024
741701-Z5-8	PRINC GEORGES CNTY, MD MUNI			I	1FE	1,548,862	114.3140	1,508,945	1,320,000	1,512,870	0	(35,992)	0	0	5.000	1.620 JJ		33,000	33,000	02/10/2017	07/01/2022
74265L-D4-7	PRIVATE COLLEGES & UNIVS AUTH MUNI				2FE		109.1050	1,462,007	1,340,000	1,440,204	0	(14,044)	0	0	5.000	3.650 AO		16.750	67,000	02/10/2015	04/01/2044
786134-PG-5	SACRAMENTO CNTY CALIF SANTN DI				1FE	836,600	_95.9070	853,572	890,000	839,586	n	2,446	n	n	1.094	1.450 MJS	9D	811	11,431	10/24/2016	12/01/2035
														ļ			····				
795576-FV-4	SALT LAKE CITY UTAH ARPT REV MUNI				1FE	1, 118, 250	117.2290	1, 172, 290	1,000,000	1,110,016	ļ0	(8,234)	0	0	5.000	3.620 JJ		25,000	17,778	02/09/2017	07/01/2036
79574C-CH-4	SALT RIVER PROJ AGRIC IMPT & PWR				1FE	886,379	118.1690		740,000		0	(2,549)	0	0	5.000	1.590 JJ		4, 111	0	11/09/2017	01/01/2024
79574C-CK-7	SALT RIVER PROJ AGRIC IMPT & PWR				1FE	916,061	122.7250	908, 165	740,000	913,806	0	(2,255)	0	0	5.000	1.830 JJ		4,111	0	11/09/2017	01/01/2026
796269-WM-6	SAN ANTONIO TEX INDPT SCH DIS MUNI	T			1FE	2,379,227		2,382,720	1,930,000	2,338,748	n	(40,479)	n	0	5.000	2.280 FA		36.456	114, 192	01/12/2017	08/15/2026
					1FE				620.000		0			0	5.000						
797412-CW-1	SAN DIEGO CNTY CALIF WTR AUTH MUNI	4				732,995	121.0280	750,374	bzu,000	722,735	ļU	(10,260)	L	LD	5.000	2.760 MN		5, 167	31,000	01/17/2017	05/01/2035

## **SCHEDULE D - PART 1**

								ig-Term BOND												
1	2		Code	es	6	7 F	air Value	10	11	Change	e in Book/Adjusted (	Carrying	Value			In	iterest		Da	.tes
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		С	е			Used to			Book/	Unrealized	Year's Th	an-	Book/				Admitted			Stated
		0	ı			Obtain			Adjusted	Valuation		oorary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual Fair	Fair	Par	Carrying	Increase/	tization) Impai	irment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost Value	Value	Value	Value	(Decrease)	Accretion Recog	gnized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
79766D-KJ-7	SAN FRANCISCO CALIF CITY & CNT	Ŭ		Onai	1FE	3, 195,276116.8730	3,272,444	2,800,000	3, 189, 112	(200,0000)	(6, 164)	9111200	• alao	5.000	3.260	IAI	23,722	During Tour	10/12/2017	05/01/2047
797683-GV-5	SAN FRANCISCO CALIF CHIT & CHI				1FE	1,024,086 111.3670	968,893	2,800,000	962,239		(25,635)		0	5.000	1.820	ININ	1,933	43,500	07/16/2015	06/15/2021
79771T-KN-6					1FE				1.065.447					5.000		JD				
	SAN FRANCISCO CALIF CITY & CNT	· <del>   </del>				1, 163,054101.6400	1,062,138	1,045,000		L	(44,669)	D			0.680		2,322	52,250	10/07/2015	06/15/2018
860758-RD-5	STILLWATER MINN INDPT SCH DIST	·			1FE	730,586106.7500	672,525	630,000	677,746	0	(22,468)	0		5.000	1.300		13, 125	31,500	08/03/2015	02/01/2020
860758-RF-0	STILLWATER MINN INDPT SCH DIST				1FE	848,576112.6520	805,462	715,000	801,369	0	(20, 152)	0		5.000	1.910		14,896	35,750	08/11/2015	02/01/2022
86476P-RD-2	SUFFOLK CNTY NY MUNI	·+			1FE	755,773116.2600	732,438	630,000	726,476	ļ0	(13,957)	0	0	5.000	2.380		5,250	31,500	10/21/2015	05/01/2024
86476P-RE-0	SUFFOLK CNTY NY MUNI				1FE	749,927117.0970	737,711	630,000	722,089	٥	(13, 269)	0		5.000	2.490		5,250	31,500	10/21/2015	05/01/2025
86476P-WQ-7	SUFFOLK CNTY NY MUNI				1FE			740,000	876,492	0	( 135)	0	0	5.000	2.390	A0	308	0	12/15/2017	10/15/2025
880443-HZ-2	TENN ENERGY ACQUISITION CORP MUNI				1FE		1, 106, 223	1,010,000	1,097,799	0	(2,343)	0	0	4.000	2.260	MN	6,060	0	10/27/2017	05/01/2048
88283L-HY-5	TX TRANSN COMMN ST HWY FD R MUNI	1			1FE	1,245,001107.4410	1, 154, 991	1,075,000	1, 156, 173	0	(35, 181)	0	0	5.000	1.570	A0	13,438	53,750	06/08/2015	04/01/2020
88283L-JW-7	TX TRANSN COMMN ST HWY FD R MUNI	1			1FE	1,517,567119.5340	1,464,292	1,225,000	1,453,378	n	(31, 268)	0	0	5.000	2.030	A0	15.313	61.250	12/01/2015	10/01/2024
91412G-J3-0	UNIVERSITY CALIF REVS FOR PREVIOUS	T			1FE	1,313,323118.1860	1,359,139	1,150,000	1,299,128	n	(14, 195)	0	n	5.000	3.220	MN	7,347	57,500	01/24/2017	05/15/2046
91802R-BP-3	UTILITY DEBT SECURITIZATION AU	1			1FE	1,265,767120.6430	1,278,816	1,060,000	1,227,709	n	(18,602)	0	0	5.000	2.770	.ID	2,356	53,000	12/01/2015	12/15/2034
91802R-BV-0	UTILITY DEBT SECURITIZATION AU	·			1FE	3,628,213 119.2730	3,673,608	3,080,000	3,527,593	n	(49,270)	٠	0	5.000	2.930	in	6.844	154,000	12/01/2015	12/15/2037
927781-03-1	VIRGINIA COLLEGE BLDG AUTH MUNI	-			1FE	3.391.713103.7160		3,005,000	3, 327, 393		(106,696)		0	5.000	1.360		62.604	150, 250	06/09/2015	02/01/2019
		<del> </del> -										<u>0</u>								
92778W-AK-2	VIRGINIA COLLEGE BLDG AUTH MUNI	+			1FE	5, 174,864118.8940	4,821,152	4,055,000	4,852,493	u	(111,416)	D	0	5.000	1.850		67,583	202,750	01/15/2015	09/01/2024
92817T-GB-6	VIRGINIA ST PUB SCH AUTH SPL 0				1FE	638,962114.3310	600,238	525,000	609,392	0	(17,715)	0	0	5.000	1.360		10,938	33, 104	03/30/2016	08/01/2022
92817T-GC-4	VIRGINIA ST PUB SCH AUTH SPL 0				1FE	588,221117.0820	556 , 140	475,000	563, 175	0	(15,014)	0	0	5.000	1.510		9,896	29,951	03/30/2016	08/01/2023
92817T-GD-2	VIRGINIA ST PUB SCH AUTH SPL 0				1FE	1,325,017119.6280	1,262,075	1,055,000	1,273,192	0	(31,086)	0	0	5.000	1.660		21,979	66,524	03/30/2016	08/01/2024
92818F-BB-0	VIRGINIA ST PUB SCH AUTH SPL 0				1FE	828,464112.5260	787,682	700,000	801, 141	0	(23,946)	0		5.000	1.350	FA	14,583	25,375	11/01/2016	02/01/2022
92818F-BC-8	VIRGINIA ST PUB SCH AUTH SPL 0	. [			1FE	1,034,456 115.2510	985,396	855,000	1,002,723	0	(27,812)	0	0	5.000	1.460	FA	17,813	30,994	11/01/2016	02/01/2023
92818F-BE-4	VIRGINIA ST PUB SCH AUTH SPL 0				1FE	1,288,046 119.9980	1,235,979	1,030,000	1,254,325	0	(29,555)	0	0	5.000	1.720	FA	21,458	37,338	11/01/2016	02/01/2025
92818F-BF-1	VIRGINIA ST PUB SCH AUTH SPL 0				1FE	1,177,361 121.8560	1, 133, 261	930,000	1,148,940	0	(24,910)	0	0	5.000	1.850		19,375	33,710	11/01/2016	02/01/2026
92818F-BG-9	VIRGINIA ST PUB SCH AUTH SPL 0				1FE	957, 105123.5740	926,801	750,000	935,984	0	(18,515)	0	0	5.000	2.000		15,623	27, 188	11/01/2016	02/01/2027
93974D-RP-5	WASHINGTON ST FOR ISSUED DTD MUNI				1FE	911,277118.2950	940,445	795,000		0	(10,699)	0	0	5.000	3.240		16,563	39,750	10/21/2015	08/01/2038
93974D-SQ-2	WASHINGTON ST FOR ISSUED DTD MUNI				1FE	717,275 118.8290	730,798	615,000	696,928	0	(9,481)		٥	5.000	3.020		12,813	30,750	10/21/2015	08/01/2033
93974D-WZ-7					1FE	651,260 122.4780	612,390	500,000	630,796	ν	(14,031)		0	5.000	1.710		10,417	26,181	06/29/2016	
	WASHINGTON ST FOR ISSUED DTD MUNI	+								u						ΓA				08/01/2027
956622-K3-7	W VIRGINIA HOSPITAL FINANCE A MUNI	<del> </del>			1FE	3, 177,318117.8200	2,986,737	2,535,000	3,074,212	u	(67,063)			5.000	1.910	JD	10,563	126,750	05/06/2016	06/01/2025
988516-BE-9	YUMA ARIZ MUN PPTY CORP UTIL S	<u>.   </u>			1FE	587,558101.7030	539,026	530,000	540,786	U	(21, 426)		D	5.000	0.910	JJ	13,250	26,500	10/07/2015	07/01/2018
2599999. Su	btotal - Bonds - U.S. Special Revenues -	lssuer (	Obliga	ations		183,206,723 XXX	177, 154, 038	161,500,000	176,460,686	0	(3,422,935)	0	0	XXX	XXX	XXX	2,439,841	5,829,906	XXX	XXX
3128M8-RT-3	FGOLD 30YR GIANY FHLMC				1		774,914	729,647	778,306	0	(10,079)	0	0	4.000	3.350	MON	2,432	29, 186	11/25/2014	04/01/2041
3128MB-N7-8	FGOLD 15YR GIANT FHLMC	.1	4	4	1	50,597101.9900	48,640	47,691	48,730	0	(847)	0	0	5.000	3.880		199	2,385	04/07/2010	12/01/2021
3128MJ-Y2-0	FGOLD 30YR GIANY FNMA	.L''			1	5,611,828104.6270	5,488,117	5,245,412	5,600,712	n	(69, 439)	0	0	4.000	3.440		17.485	209,816	11/09/2016	10/01/2046
3128MJ-Y8-7	FGOLD 30YR GIANY FNMA				1	5.155.798104.6280	5.040.031	4.817.096		n	(59.723)	0	n	4.000	3.440		16.057	192.684	11/09/2016	11/01/2046
312942-F9-1	FED NTL MTG ASSO FNMA	[			1	718,987103.1650	704,117	682,515	717,494	n	(8,657)	n	n	3.500	2.990		1,991	23,888	11/08/2016	09/01/2040
312971-BM-5	FGOLD 15YR FHLMC	· [		4	1	68,088 101.9900	65,454	64, 177	65, 123	۸	(1, 159)	o	ر د	5.000	3.720		267	3,209	04/07/2010	04/01/2020
312971-CQ-5	FGOLD 15YR FHLMC	·	7	1	1	67.573101.9900	64.960	63,692	64,631	۸	(1,021)		٠	5.000	3.720		265	3, 185	04/07/2010	04/01/2020
312971-MS-0	FGOLD 15YR FHLMC	†	[5	,						ν	(1,021)	لا	ע	5.000			322		04/07/2010	05/01/2020
		+	[5	4						L										
312972-DX-7			[4	4		100,321102.8680	97,271	94,559	95,953	n	(1,668)			5.000			394	4,728	04/07/2010	04/01/2020
312972-EK-4	FGOLD 15YR FHLMC	+	4	4		47,206102.3590	45,544	44,494	45, 150	0	(837)			5.000	3.720		185	2,225	04/07/2010	04/01/2020
312972-GT-3	FGOLD 15YR FHLMC	-	4	4	1	74,441101.9900	71,561	70 , 165	71,199	ļ0	(1, 141)	0		5.000	3.720		292	3,508	04/07/2010	04/01/2020
312972-GZ-9	FGOLD 15YR FHLMC		4	4	1	93,811101.9900	90 , 183	88,423	89,727	٥	(1,098)	0	0	5.000	3.720		368	4,421	04/07/2010	04/01/2020
3132GK-ZQ-2	FGOLD 30 YR FHLMC	<b></b>			1	696,004106.2050	688,220	648,011	691,355	0	(7,858)	0	0	4.000	3.360		2, 160	25,920	11/25/2014	11/01/2041
3132HR-NC-0	FEDERAL HOME LOAN MTGE CO FHLMC	.			1	14,738,024100.6550	14,266,141	14, 173, 306	14,656,254	0	(68,319)	0	0	3.000	2.690		35,433	425, 199	01/10/2013	01/01/2043
3132JN-LY-1	FEDERAL HOME LOAN MTGE CO FHLMC	.			1	2,262,730103.2440	2,220,923	2, 151, 140	2,258,757	0	(19,761)	0	0	3.500	3.050	MON	6,274	75,290	11/08/2016	08/01/2043
3132KF-CU-4	FEDERAL HOME LOAN MTGE CO FHLMC	.[]			1	1,397,950102.0150	1,333,867	1,307,520	1,356,595	0	(11,600)	o L	٥	3.000	2.390	MON	3,269	39,226	10/28/2015	11/01/2030
3132M3-T6-4	FEDERAL HOME LOAN MTGE CO FHLMC	1			1	372,856103.6270	377.531	364,317	371,981	0	(1,251)	0	0	3.500	3.310		1,063	12,751	05/06/2014	12/01/2043
3132WF-UP-2	FEDERAL HOME LOAN MTGE CO FHLMC	T			1	256,936 100.2720	246,910	246,240	256,515	n	(1,488)	0	0	3.000	2.670		616	7,387	08/09/2016	08/01/2046
3132WG-GL-5	FEDERAL HOME LOAN MTGE CO FHLMC	T			1	1,158,850 104.6150	1,132,689	1,082,721	1,156,531	n	(9, 195)	0	n	4.000	3.440		3,609	43,309	11/09/2016	09/01/2046
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC	·			1	5. 194.034 104.6210	5.077.069	4,852,820	5, 183, 641	۸	(73, 157)		ر	4.000	3.440		16.176	194 . 113	11/09/2016	09/01/2046
		·								L										
3132WH-EE-1	FEDERAL HOME LOAN MTGE CO FHLMC	· <del>   </del>				6,474,200100.2130	6,489,511	6,475,717	6,474,248	ļū	103	ñ		3.000	3.000		16, 189	194,272	11/29/2016	10/01/2046
3132WH-GW-9	FEDERAL HOME LOAN NTGE CO FHLMC					392,812104.6260	383,985	367,007	392,026	ļ0	(5,279)	ñ	ū	4.000	3.440		1,223	14,680	11/09/2016	09/01/2046
3132XS-LN-8	FEDERAL HOME LOAN MTGE CO FHLMC				1	1,105,543103.0290	1,104,974	1,072,488	1,105,417	ļ0	(244)	0	0	3.500	3.250		3, 128	3, 128	11/02/2017	08/01/2047
3132XT-RX-8	FEDERAL HOME LOAN MTGE CO FHLMC	.			1	3,713,122103.0420	3,708,307	3,598,831	3,712,690	٥	(799)	0	0	3.500	3.240		10,497	10,497	11/02/2017	10/01/2047
31335A-ZF-8	FEDERAL HOME LOAN MTGE CO FHLMC	.			1	3,338,791100.2130	3,346,687	3,339,574	3,338,816	0	64	0	0	3.000				100 , 187	11/29/2016	10/01/2046
31335B-KG-0	FEDERAL HOME LOAN MTGE CO FHLMC				1	19,688,774 103.2050	19,642,294	19,032,309	19,685,923	0	(10,679)	0	0	3.500	3.200	MON	55,511	55,511	11/02/2017	08/01/2044

## **SCHEDULE D - PART 1**

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		o i			Obtain			Adjusted	Valuation			Adjusted		Effective	Amount	Amount		Contractual
								•		,	Temporary	•						
CUSIP		d g	Bond	NAIC	Actual Fair	Fair	Par	Carrying	Increase/	tization) I	Impairment	Carrying	Rate	Rate When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost Value	Value	Value	Value	(Decrease)	Accretion F	Recognized	Value	of	of Paid	Accrued	During Year A	Acquired	Date
		U 11	, Onai	DC3.					(Decircuse)		rccognizca	Value						
31336W-CP-2	FGOLD 15YR FHLMC		4	ļļ		64, 109	62,327	63,392		(1, 123)			5.000	3.770 MON	260		04/07/2010	10/01/2020
3137B6-ZL-8	FHLMC_K714			1	1,025,67799.9820	1,025,732	1,025,917	1,025,668	0	(9)	0	0	2.075	2.090 MON	1,774		12/27/2017	12/01/2019
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO ABS FTST			1	6, 120, 472100.6230	5,906,607	5,870,037	6, 132, 450	٥	(33,096)	Ω	Ω	3.000	2.630 MON	14,609	175,3541	11/01/2016	07/01/2045
3137BS-ZE-6	STRU AM-9241:PA CMO		4	1	7,416,359103.0990	7, 139, 718	6,925,109	7,391,968	0	(61,875)	0	0	3.500	2.820 MON	20, 198	242,3791	11/02/2016	03/01/2046
3137BX-QY-1	FHMS K064			1	8,196,875 102.9980	8,239,840	8,000,000		0	1, 102	0	0	3.224	2.660 MON	21,493		12/21/2017	03/01/2027
				1FE														
3137FB-BX-3	FEDERAL HOME LOAN MTGE CO FHLMC			IFE	3,355,596 _ 102.9480	3,371,547	3,275,000	3,356,023	ļD	428	U	0	3.244	2.710 MON	8,853		12/21/2017	08/01/2027
3137FC-KD-5	FEDERAL HOME LOAN MTGE CO FHLMC			1	4,757,71499.9580	4,748,005	4,750,000	4,757,730	J0	16	0	۵	3.000	2.960 MON	11,875		12/05/2017	10/01/2027
3138A9-CW-2	FED NTL MTG ASSO FNMA	[		1	1,450,552105.0580	1,442,338	1,372,897	1,448,013	0	(18,681)	0	0	4.000	3.460 MON	4,576		01/13/2017	03/01/2041
3138AS-YN-6	FED NTL MTG ASSO FNMA			I1	1.696.884 103.3160	1,663,974	1,610,568	1,689,436		(13,740)	0		3,500	3.030 MON	4,697		04/20/2015	10/01/2041
3138AU-RL-3	FED NTL MTG ASSO FNMA			1	510,939 103.5780	502,077	484.733	506,402	n	(7,431)	n	n	3.500	2.460 MON	1,414		01/04/2016	10/01/2026
3138AW-H2-2				1		1,486,599	1,438,885			(10,276)	ر	۷	3.500					
					1,517,575103.3160			1,514,540	J					3.000 MON	4, 197		11/08/2016	12/01/2041
3138AX-HC-8	FED NTL MTG ASSO FNMA				636,722103.3160		603,886		J0	(5,223)	0	0	3.500	3.010 MON	1,761		11/08/2016	11/01/2041
3138E4-F6-3	FED NTL MTG ASSO FNMA			1	1,235,545103.3080	1,210,232	1, 171, 480	1,233,094	0	(11,008)	0	0	3.500	3.010 MON	3,417		11/08/2016	02/01/2042
3138E5-FZ-6	FED NTL MTG ASSO FNMA	[		1	2,775,184105.0800	2,760,456	2,627,004	2,770,537	0	(25,024)	0	0	4.000	3.480 MON	8,757	96,3230	01/13/2017	01/01/2042
3138E6-VH-6	FED NTL MTG ASSO FNMA	1 1		1 1	7,635,781105.0800	7,491,107	7, 128, 956	7,599,663	n	(115,865)	0	0	4.000	3.370 MON	23,763		10/02/2015	02/01/2042
3138E9-EX-4	FED NTL MTG ASSO			1	408,528100.5600	400,551	398,321	407,624	n	(703)	0	۸	3.000	2.780 MON	996		02/26/2015	09/01/2042
3138ED-UL-3	FED NTL MTG ASSO FNMA	··· · · · · · · · · · · · · · · · · ·		ļ	1,476,070103.2990	1,447,204	1,400,986	1,473,234		(10,428)			3.500	3.020 MON	4,086		11/08/2016	05/01/2042
3138EJ-K7-2	FED NTL MTG ASSO FNMA			1	436,190105.0760	433,794	412,839	435,464	0	(4,551)	0	0	4.000	3.480 MON	1,376		01/13/2017	03/01/2042
3138EJ-ZR-2	FED NTL MTG ASSO FNMA			1	1,921,709103.3590	1,863,665	1,803,098	1,916,784	0	(20, 170)	0	0	3.500	2.930 MON	5,259	63,1080	09/19/2016	10/01/2042
3138EK-G7-4	FANNIE MAE FNMA			1	556,890103.3600	539,877			0	(6,252)	0	0	3.500	2.920 MON	1,523	18,2810	09/19/2016	08/01/2042
3138EL-B3-6	FED NTL MTG ASSO FNMA			1	206,542 103.4730	200,290	193,567	206,019	0	(2,415)	0	0	3.500	2.930 MON	565		09/19/2016	06/01/2043
3138EP-S4-7	FED NTL MTG ASSO FNMA			4	2.507,949 105.0710	2,470,311	2,351,088	2,497,725	٥	(32,948)	٥	0	4.000	3.470 MON	7,837		08/04/2015	07/01/2045
		·																
3138EP-WL-4	FED NTL MTG ASSO FNMA				1,453,201105.0710	1,423,988	1,355,262	1,447,551	۷	(25,906)		0	4.000	3.370 MON	4,518		02/18/2016	12/01/2042
3138EQ-HY-1	FED NTL MTG ASSO FNMA			1	3,476,950105.5530	3,440,985	3,259,959	3,464,715	۵	(40,860)	۵	۵۵	4.000	3.470 MON	10,867		12/02/2015	10/01/2045
3138EQ-ZF-2	FNMA 30 YR POOL FNMA			1	9,525,541105.7510	9,241,610	8,739,029	9,495,760	٥	(122,349)	0	Ω	4.000	3.290 MON	29, 130	349,5610	08/29/2016	02/01/2046
3138ER-CZ-1	FED NTL MTG ASSO FNMA			1	8,225,257 105.0560	8, 178, 528	7,784,923	8.212.854	0	(84,075)	0	0	4.000	3.510 MON	25,950		01/13/2017	04/01/2044
3138ER-K8-2	FED NTL MTG ASSO FNMA	·		1	7,857,845 105.0560	7,678,082	7,308,561	7,838,696	0	(116,222)	n	٥	4.000	3.350 MON	24,362		11/08/2016	10/01/2043
				·														
3138ER-LX-6					286,63199.9600	284,836	284,950	286,522		(288)		U	2.500	2.410 MON	594		11/23/2016	11/01/2031
3138ER-VZ-0	FED NTL MTG ASSO FNMA			1	206,414100.3520	206,648	205,923	206,414	0	0	0	0	3.000	2.980 MON	515		12/12/2017	12/01/2046
3138ET-TP-1	FNMA 30 YR POOL FNMA			1	8,747,508 _ 106.1920	8,466,332	7,972,665	8,718,552	٥	(129,947)	0	0	4.000	3.240 MON	26,576	318,9070	08/29/2016	07/01/2046
3138ET-WQ-5	FED NTL MTG ASSO FNMA			1	2,513,598 _ 102.1210	2,486,113	2,434,477	2,508,469	0	(12,701)	0	0	3.000	2.520 MON	6,086	73,0341	11/28/2016	06/01/2031
3138LS-R8-5	FED NTL MTG ASSO FNMA			1 1		53,404	52,897	52,403	0	52	0	0	3.000	3.080 MON	132		08/01/2014	12/01/2042
3138LS-SB-7	FED NTL MTG ASSO FNMA		1	1	60,717100.7350	61,864	61,413	60,787	n	151	n	۸	3.000	3.090 MON	154		08/01/2014	12/01/2042
				1			2,549,470	2,678,351	u									
3138LV-2K-8					2,702,438103.3970	2,636,075			J	(25,768)	ū		3.500	3.030 MON	7,436		07/06/2012	07/01/2042
3138LV-CV-3	FED NTL MTG ASSO 30YR				1,674,612103.3960	1,624,017	1,570,677	1,670,228	ļ0	(17,714)	0	0	3.500	2.920 MON	4,581		09/19/2016	06/01/2042
3138LV-H8-9	FED NTL MTG ASSO FNMA 30YR			1	42,160100.9590	43,011	42,603	42,205	٥	85	0	0	3.000	3.080 MON	107		08/01/2014	11/01/2042
3138LX-T4-1	FED NTL MTG ASSO FNMA 30YR	[		1	19, 156 100.4020	19,435	19,357	19, 177	0	29	0	0	3.000	3.080 MON	48	5810	08/01/2014	08/01/2042
3138M0-SE-1	FED NTL MTG ASSO FNMA 30YR			1	1,463,619 103.3970	1,419,413	1,372,780	1,459,803		(11,791)	0	0	3.500	2.920 MON	4,004		09/19/2016	07/01/2042
3138M6-P7-6	FED NTL MTG ASSO FNMA 30 YR			1	27,281 _ 100.9320	27.824	27.567	27.310	n	44	n	0	3.000	3.080 MON	69		08/01/2014	12/01/2042
3138M7-GY-5						53,088			·	59	۷							
					52,235100.5760		52,784	52,291	J			0	3.000	3.080 MON	132		08/01/2014	09/01/2042
3138M7-GZ-2	FED NTL MTG ASSO FNMA 30YR					82,628	82, 168	81,333	J0	100	0	0	3.000	3.090 MON	205		08/01/2014	09/01/2042
3138M7-W2-7	FED NTL MTG ASSO FNMA 30YR			1	58,350100.5600	59,350	59,019	58,419	0	83	0	0	3.000	3.090 MON	148		08/01/2014	08/01/2042
3138M9-3L-3	FED NTL MTG ASSO FNMA			1	29,178100.5760	29,654	29,485	29,210	0	18	0	0	3.000	3.080 MON	74	8850	08/01/2014	09/01/2042
3138MB-AT-3	FED NTL MTG ASSO FNMA 30YR	1		1 1	21,870 100.5040	22,211	22.099	21,893	0	36	0	0	3.000	3.080 MON	55		08/01/2014	10/01/2042
3138MC-2V-5	FED NTL MTG ASSO FNMA 30YR		-	1	46,545100.9590	47,485	47.034	46,595	n	93	۸ ا	۸	3.000	3.080 MON	118		08/01/2014	10/01/2042
			-						Jū									
3138MC-FB-5	FED NTL MTG ASSO FNMA 30YR		-		59,084100.5760	60,048	59,704	59, 147	0	101		0	3.000	3.080 MON	149		08/01/2014	10/01/2042
3138MC-T4-6	FED NTL MTG ASSO FNMA 30YR			1	26,505100.9050	27,025	26,783	26,533	0	52	0	0	3.000	3.080 MON	67		08/01/2014	01/01/2043
3138MD-WE-8	FED NTL MTG ASSO FNMA 30YR			1	27,018100.5600	27,455	27,302	27,047	0	18	0	0	3.000	3.080 MON	68	819	08/01/2014	09/01/2042
3138MF-NJ-2	FED NTL MTG ASSO FNMA 30YR			I1	41,158100.5760	41,829	41,590	41,202	0	47	n	n	3.000	3.080 MON	104		08/01/2014	09/01/2042
3138MF-W3-7	FED NTL MTG ASSO FNMA 30YR	<u> </u>		1	73,119100.5760	74,313	73,887	73, 197	n	46	n	۸	3.000	3.080 MON	185		08/01/2014	11/01/2042
				1					u	67								
3138MF-W5-2	FED NTL MTG ASSO FNMA 30YR			<u> </u>		30,242	29,955	29,676	<u>0</u>		0	<u>0</u>	3.000	3.080 MON			08/01/2014	11/01/2042
3138MG-K9-5	FED NTL MTG ASSO FNMA 30YR			1	21,071100.5040	21,400	21,293	21,094	ļ0	37	0	0	3.000	3.080 MON	53		08/01/2014	11/01/2042
3138MG-MC-6	FED NTL MTG ASSO FNMA	[		1	67,907100.6460	69,063	68,620	67,979	٥	229	0	٥	3.000	3.080 MON	172	2,0590	08/01/2014	01/01/2043
3138MG-RH-0	FED NTL MTG ASSO FNMA 30YR			1 1	20,575100.6410	20,944	20,810	20,598	0	43	0	0	3.000	3.090 MON	52		08/01/2014	12/01/2042
3138MH-KP-7	FED NTL MTG ASSO FNMA 30YR			1		25,739	25,599	25,360	n	61	n	0	3.000	3.080 MON	64		08/01/2014	12/01/2042
3138MH-KQ-5	FED NTL MTG ASSO FNMA 30YR			1	55,272100.7350	56,316	55,905	55,336		89	۷		3.000	3.090 MON	140		08/01/2014	12/01/2042
									الا									
3138MH-XJ-7	FED NTL MTG ASSO FNMA 30YR			11	28,486100.5600	28,946	28,785	28,517	L0	40	0	Ω	3.000	3.080 MON	72	864	08/01/2014	10/01/2042

## **SCHEDULE D - PART 1**

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3138MJ-6T-1	FED NTL MTG ASSO	FNMA 30YR				1	47,000	100.9590	47,952	47,497	47,053	0	84	0	0	3.000	3.080 MON	119		08/01/2014	11/01/2042
3138MJ-GD-5	FED NTL MTG ASSO	FNMA				1	62,82	100.9590	64,091	63,482	62,889	0	95	0	0	3.000	3.080 MON	159	91,9040	08/01/2014	12/01/2042
3138MJ-QU-6	FED NTL MTG ASSO	FNMA 30YR				1	71,130	100.9590	72,569	71,880	71,209	0	74	0	0	3.000	3.080 MON	180	2, 156	08/01/2014	10/01/2042
3138MK-B7-0	FED NTL MTG ASSO	FNMA 30YR				1	40,319		40,977	40,743	40,362	0	50	0	0	3.000	3.080 MON	102		08/01/2014	11/01/2042
		FNMA				4				.21,588		0						54			
3138ML-MY-7	FED NTL MTG ASSO						21,360		21,718		21,386		55		0	3.000	3.080 MON			08/01/2014	12/01/2042
3138ML-TC-8	FED NTL MTG ASSO	FNMA 30YR	-			1	107,388		109,556	108,515	107,502	٥	162	0	0	3.000	3.080 MON	27		08/01/2014	12/01/2042
3138MM-AB-8	FED NTL MTG ASSO	FNMA 30YR	4			1	124,41	100.9590	126,927	125,722	124,548	٥	204	0	0	3.000	3.080 MON	314	43,772	08/01/2014	12/01/2042
3138MM-C6-7	FED NTL MTG ASSO	FNMA 30YR		I		1	29,700		30 , 188	30,015	29,735		57			3.000	3.080 MON			08/01/2014	12/01/2042
3138MM-CE-0	FED NTL MTG ASSO	FNMA 30YR		- 3		1	28.946		29.523	29,250	28.977	n	40	n	n	3.000	3.080 MON	73		08/01/2014	11/01/2042
3138MM-J3-7									36.081				91				3.080 MON	90			
	FED NTL MTG ASSO	FNMA 30YR					35,502			35,874	35,539	J		0	ł <sup>0</sup>	3.000				08/01/2014	12/01/2042
3138MM-KP-6	FED NTL MTG ASSO	FNMA 30YR				1	24,882		25,280	25, 143	24,908	٥	19	L	۵	3.000	3.080 MON	63		08/01/2014	01/01/2043
3138MM-NW-8	FED NTL MTG ASSO	FNMA 30YR				1		100.5760	100,015	99,442	98,514	0	120	٥	0	3.000	3.080 MON	249	92,983	08/01/2014	11/01/2042
3138MM-Y6-3	FED NTL MTG ASSO	FNMA				1	66.34		67,428	67.042			129	0		3.000	3.080 MON	168		08/01/2014	11/01/2042
3138MN-2Y-5	FED NTL MTG ASSO	FNMA 30YR				1	34,376		35,025	34,770	34,416	n	21	n	n	3.000	3.090 MON	87		08/01/2014	12/01/2042
															·						
3138MN-5G-1	FNMA 30YR TBA	FNMA	-				100,344		102,368	101,398	100,451	μ	79	ļ	الا	3.000	3.080 MON	254		08/01/2014	01/01/2043
3138MN-A3-4	FED NTL MTG ASSO	FNMA 30YR				1	35,584		36,256	35,992	35,626	٥	54	0	0	3.000	3.090 MON	90		08/01/2014	11/01/2042
3138MN-AS-9	FED NTL MTG ASSO	FNMA 30YR				1	33,584	100 . 5340	34, 150	33,968	33,623	0	54	0	0	3.000	3.090 MON	85	51,019	08/01/2014	12/01/2042
3138MN-AT-7	FED NTL MTG ASSO	FNMA 30YR				1	29.34	. 100.6910	29.857	29,652	29.375	0	54	0	0	3,000	3.080 MON	74	4 890 (	08/01/2014	12/01/2042
3138MN-EN-6	FED NTL MTG ASSO	FNMA 30YR				1	28,576		29, 101	28,876	28,606	0	61	0	0	3.000	3.080 MON	72		08/01/2014	12/01/2042
						4	29,079			29,385		0	52	0							
3138MN-JQ-4	FED NTL MTG ASSO	FNMA 30YR							29,666		29, 110				0	3.000	3.080 MON	73		08/01/2014	01/01/2043
3138MP-2W-4	FED NTL MTG ASSO	FNMA				1	20,502		20,822	20,718	20,524	0	37	0	0	3.000	3.080 MON			08/01/2014	01/01/2043
3138MP-2X-2	FED NTL MTG ASSO	FNMA 30YR				1	33,894		34,475	34,283	33,934	٥	31	0	0	3.000	3.090 MON	86	61,029	08/01/2014	12/01/2042
3138MP-BU-8	FED NTL MTG ASSO	FNMA 30YR				1	55,590	100.9590	56,712	56, 174	55,649	0	59	0	0	3.000	3.080 MON	140	1,685	08/01/2014	12/01/2042
3138MP-DQ-5	FED NTL MTG ASSO	FNMA 30YR				1	101,550		103,603	102,619	101,660	0	149	0	0	3.000	3.080 MON	257		08/01/2014	01/01/2043
3138MQ-HG-1						4	57,23		58.386	57,832	57,292	ν	81		ν			145			
	FED NTL MTG ASSO	FNMA													u	3.000	3.080 MON			08/01/2014	12/01/2042
3138MQ-J3-8	FED NTL MTG ASSO	FNMA 30YR				1	46,04		46,830	46,569	46,095	0	167	0	0	3.000	3.090 MON	116		08/01/2014	12/01/2042
3138MQ-JZ-7	FED NTL MTG ASSO	FNMA 30YR				1		100.9590	89,835		88, 151	0	114	0	0	3.000	3.080 MON	222	22,6690	08/01/2014	12/01/2042
3138MQ-TN-3	FED NTL MTG ASSO	FNMA 30YR				1		100.9590	101.443	100,479	99.541	0	184	0	0	3.000	3.080 MON	25	13,014	08/01/2014	12/01/2042
3138MQ-WF-6	FED NTL MTG ASSO	FNMA 30YR				1	23,710		24,080	23,959	23,735	0	42	0	0	3.000	3.080 MON	60		08/01/2014	12/01/2042
3138MQ-WG-4	FED NTL MTG ASSO	FNMA 30YR				1	46,56		47,359	47,095	46,615	0	115	0	0	3.000	3.090 MON	118		08/01/2014	12/01/2042
															u			IIC			
3138MR-2P-5	FED NTL MTG ASSO	FNMA 30YR					17,467		17,737	17,667	17,487		67		U	3.000	3.090 MON	44		08/01/2014	12/01/2042
3138MR-5R-8	FED NTL MTG ASSO	FNMA 30YR				1	24,760	100 . 9050	25,250	25,023	24,789	۵۵	44	0	۵	3.000	3.080 MON	60	3751	08/01/2014	01/01/2043
3138MR-D2-4	FED NTL MTG ASSO	FNMA 30YR				1	22,310	100 . 3720	22,631	22,547	22,336	0	39	0	0	3.000	3.080 MON		676	08/01/2014	12/01/2042
3138MR-DZ-1	FED NTL MTG ASSO	FNMA				1	37 . 110				37 , 153	0	109	0	0	3.000	3.090 MON	94		08/01/2014	12/01/2042
3138MR-M7-3	FED NTL MTG ASSO	FNMA				1	43,780		44.530	44,282	43.831	n	67	n	n	3.000	3.090 MON	11.		08/01/2014	12/01/2042
															J						
3138MR-RX-1	FED NTL MTG ASSO	FNMA 30YR					82,81	100.5760	84, 166	83,684	82,903	۵	159	ļ0	Ω	3.000	3.080 MON	209		08/01/2014	12/01/2042
3138MR-TR-2	FED NTL MTG ASSO	FNMA 30YR				1	25,247		25,743	25,512	25,274	0	57	0	0	3.000	3.080 MON	64		08/01/2014	12/01/2042
3138MR-TS-0	FED NTL MTG ASSO	FNMA				1	40,498		41,263	40,962	40,545	0	59	0	0	3.000	3.090 MON	102		08/01/2014	12/01/2042
3138MR-UJ-8	FED NTL MTG ASSO	FNMA				1	109,012	100.9590	111,213	110,156	109, 127	0	96	0	0	3.000	3.080 MON	275	3,305	08/01/2014	12/01/2042
3138MR-XV-8	FED NTL MTG ASSO	FNMA 30YR	[			1	60,664		61,889	61,301		^	57	n	0	3.000	3.080 MON	150		08/01/2014	01/01/2043
						1			30,502	30,286		ν	40	,							
3138MS-A2-5	FED NTL MTG ASSO	FNMA 30YR	-				29,94				29,977	υ		μ	0	3.000	3.090 MON			08/01/2014	12/01/2042
3138MS-A3-3	FED NTL MTG ASSO	FNMA				1	27,416		27,874	27 ,730	27,448	0	75	0	0	3.000	3.090 MON	69		08/01/2014	12/01/2042
3138NW-VM-8	FED NTL MTG ASSO	FNMA 30YR				1	19,44	100.4020	19,728	19,649	19,465	٥	21	0	0	3.000	3.080 MON	49	9589	08/01/2014	01/01/2043
3138NX-L7-0	FED NTL MTG ASSO	FNMA 30YR				1	34,650	100.9320	35,340	35,014	34,687	0	43	0	0	3.000	3.080 MON	88	1,050	08/01/2014	12/01/2042
3138NX-MW-4	FED NTL MTG ASSO	FNMA 30YR	T			1	28, 150		28,589	28.445	28,180	n	23	n	n	3.000	3.080 MON	7		08/01/2014	01/01/2043
															ν						
3138NX-RK-5	FED NTL MTG ASSO	FNMA 30YR					41,665		42,506	42, 103	41,709	0	66	0	ļ	3.000	3.080 MON	105		08/01/2014	01/01/2043
3138NY-AR-6	FED NTL MTG ASSO	FNMA 30YR				1	27,824		28,258	28,117	27,854	0	23	0	0	3.000	3.080 MON	70		08/01/2014	01/01/2043
3138NY-DM-4	FED NTL MTG ASSO	FNMA 30YR				1	36,390	100.9590	37 , 124	36,772	36,428	0	30	0	0	3.000	3.080 MON	92	21,103	08/01/2014	01/01/2043
3138NY-FX-8	FED NTL MTG ASSO	FNMA 30YR				1	37,36	100.5760	37,975	37,757	37,404	0	50	0	0	3.000	3.080 MON	94	41, 133	08/01/2014	01/01/2043
3138NY-HT-5	FED NTL MTG ASSO	FNMA				1	42,066		42,915	42,508	42,111	۸	56		^	3.000	3.080 MON	106		08/01/2014	01/01/2043
												u			J						
3138NY-QP-3	FED NTL MTG ASSO	FNMA 30YR					29,382		29,890	29,690	29,413	0	18	0	0	3.000	3.080 MON	74		08/01/2014	02/01/2043
3138NY-U9-4	FED NTL MTG ASSO	FNMA 30YR				1	55,038		56,078	55,668	55, 101	0	83	0	0	3.000	3.090 MON	139		08/01/2014	01/01/2043
3138W0-2A-6	FED NTL MTG ASSO	FNMA				1	30,707	100.7350	31,257	31,029	30,739	0	91	٥	٥	3.000	3.080 MON		3931	08/01/2014	01/01/2043
3138W0-2X-6	FED NTL MTG ASSO	FNMA 30 YR				1	34,440		35, 139	34,805	.34,480	0	57	0	0	3.000	3.080 MON	87		08/01/2014	01/01/2043
3138W0-FU-8	FED NTL MTG ASSO	FNMA 30YR				1	40.62		41,442	41,048	40.665	n	72	n	0	3.000	3.080 MON	103		08/01/2014	01/01/2043
3138W0-G6-0	FED NTL MTG ASSO	FNMA 30YR						100.9590	61,402	60,819	60,251	0	95	ļ0	} <sup>0</sup>	3.000	3.080 MON	152		08/01/2014	01/01/2043
3138W0-YR-4	FED NTL MTG ASSO	FNMA 30YR				1	24,682	100 . 5450	25,077	24,941	24,708	L	53	L0	L0	3.000	3.080 MON	62	2748	08/01/2014	01/01/2043

# **SCHEDULE D - PART 1**

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Identification		Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Paid	Accrued	During Year	Acquired	Date
3138W1-4Q-7	FED NTL MTG ASSO	30YR				- 1	4,738,841	100.5600	4,603,188	4,577,553	4,716,634	·	(18,303)	١ .	۸	3.000	2.730 MON	11,44	4137,327	04/03/2013	03/01/2043
														0							
3138W1-7M-3	FED NTL MTG ASSO	FNMA					87,259	100.9590	89,021		87,350		107	U	0	3.000	3.080 MON	220		08/01/2014	04/01/2043
3138W1-LY-1	FED NTL MTG ASSO	FNMA 30YR				1	40,052	100.9590	40,861	40,473	40,094	۵۵	39	0	٥	3.000	3.080 MON		11,214	08/01/2014	03/01/2043
3138W3-FS-7	FED NTL MTG ASSO	FNMA				1	105,553	100.9590	107,684	106,661	105,664	0	209	0	0	3.000	3.080 MON		7	08/01/2014	02/01/2043
3138W4-AP-6	FED NTL MTG ASSO	FNMA 30YR				1			60,325	59,753		0	95	0	0	3.000	3.080 MON	149		08/01/2014	04/01/2043
		FNMA 30YR				4							37					5.			
3138W6-WQ-5	FED NTL MTG ASSO						21,028		21,388	21,249	21,050	U		U	0	3.000	3.080 MON			08/01/2014	03/01/2043
3138W7-GB-4	FED NTL MTG ASSO	FNMA 30YR				1	121,837	100 . 9590	124,297	123, 117	121,966	۵	170	0	۵	3.000	3.080 MON			08/01/2014	03/01/2043
3138W7-WP-5	FED NTL MTG ASSO	FNMA				1	77,856	100.9590	79,428	78,673	77,938	0	102	0	L 0	3.000	3.080 MON		7	08/01/2014	04/01/2043
3138WD-6X-4	FED NTL MTG ASSO	FNMA				1	122,355	. 100.2390	118.840	118.557	121,700	n	(742)	n	n	2.500	2.040 MON	24		04/06/2015	02/01/2030
3138WD-HJ-3									687.922	672.981			(4,092)		,	3.000	2.540 MON	1.68			
	FED NTL MTG ASSO						691,383	102.2200			690,418			ļ	JD					03/23/2017	11/01/2029
3138WE-AJ-8	FED NTL MTG ASSO	FNMA				1	692,924	102. 1810	674,923	660,517	687 , 185	۵	(6,647)	L0	L	3.000	2.310 MON		119,816	03/05/2015	02/01/2030
3138WE-AM-1	FED NTL MTG ASSO	FNMA	[]			1	1, 156, 672	102.2760	1, 126, 833	1,101,757	1,146,943	n	(11,089)	0	L	3.000	2.300 MON		433,053	03/05/2015	02/01/2030
3138WH-NT-5	FED NTL MTG ASSO	FNMA				1	1,733,302		1,687,049	1,611,671	1,728,707	^	(22,858)	n	^	4.000	3.400 MON	5.37		07/25/2016	07/01/2046
												ū		,	ļū						
3138WH-R6-1	FED NTL MTG ASSO	FNMA					301,273		297,907	292, 143	300,689	٩	(1,662)	ļ0	<b></b> 0	3.000	2.540 MON			11/28/2016	08/01/2031
3138WJ-EQ-7	FED NTL MTG ASSO	FNMA				1	11,231,815	99.9600	11, 160, 620	11, 165, 086	11,227,520	0	(10,889)	0	٥	2.500	2.410 MON		1279, 127	11/23/2016	11/01/2031
3138WM-P4-7	FED NTL MTG ASSO	FNMA 30YR				1	31, 129	100.9590	31,757	31,455	31,161	0	41	0	0	3.000	3.080 MON			08/01/2014	03/01/2043
3138WM-XV-8	FED NTL MTG ASSO	FNMA 30YR				1	35, 123	100.9590	35,832			0	71	0	0	3.000	3.080 MON	89		08/01/2014	03/01/2043
3138WM-ZQ-7	FED NTL MTG ASSO	FNMA					34,384	100 . 9320	35,069	34,745	34,420		26	0		3.000	3.080 MON	8		08/01/2014	03/01/2043
3138WN-7K-9	FED NTL MTG ASSO	FNMA 30YR				1	37,480	100.5760	38,091	37,873	37,519	0	83	0	0	3.000	3.080 MON	9	51, 136	08/01/2014	04/01/2043
3138WQ-M3-3	FED NTL MTG ASSO	FNMA 30YR				1	20,226	100 . 4020	20,520	20,438	20,247	0	17	0	0	3.000	3.080 MON	5	1613	08/01/2014	04/01/2043
3138WQ-Q3-9	FED NTL MTG ASSO	FNMA 30YR				4			101,312	100,350		0	94	0	0	3.000	3.080 MON	25		08/01/2014	05/01/2043
3138WU-5W-9	FED NTL MTG ASSO	FNMA				1	534,306		530,988	514,065	531,708		(3, 107)	0	0	3.500	3.190 MON			06/07/2013	06/01/2043
3138WV-H4-6	FED NTL MTG ASSO	FNMA 30YR				1	45, 129	100.9570	46,039	45,602	45, 176	0	25	0	0	3.000	3.080 MON		41,368	08/01/2014	05/01/2043
3138WV-N4-9	FED NTL MTG ASSO	FNMA 30YR				1	72,214	100.9590	73,672	72,973	72,289	0	85	0	0	3.000	3.080 MON		2	08/01/2014	06/01/2043
3138WW-KV-0	FED NTL MTG ASSO	FNMA 30YR				1	51,508	100.9590	52.548		51,562	0	91	0	0	3.000	3.080 MON	130		08/01/2014	06/01/2043
3138WX-WH-6	FED NTL MTG ASSO	FNMA 30YR				1	34,865	100.9590	35,569	35,231	34,901	0	20	0	0	3.000	3.080 MON		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	08/01/2014	07/01/2043
3138X6-TX-3	FED NTL MTG ASSO	FNMA15YR				1	4,238,897	102.0910	4,207,871	4, 121, 687	4,232,078	0	(24,349)	0	0	3.000	2.480 MON		492,738	03/23/2017	09/01/2028
3138Y3-BQ-3	FED NTL MTG ASSO	FNMA 15YR				1		102.0910	8,447,415		8,491,145	0	(40,739)	0	0	3.000	2.530 MON		6186, 174	03/23/2017	10/01/2029
3138YG-XL-1	FED NTL MTG ASSO	FNMA				1	187 . 148	100.3990	187,244	186,500	187, 148	0	10,7007	0	0	3.000	2.970 MON	466		12/12/2017	04/01/2045
		FINIA											(00,000)								
3140E9-AM-8	FNMA 30YR						5,682,338		5,586,304	5,434,941	5,669,953		(33,360)	0	0	3.500	3.140 MON	15,85		03/02/2016	12/01/2045
3140EC-MV-8	FED NTL MTG ASSO	FNMA				1	766,696	102.0450		742,562	765, 151	0	(3,032)	0	0	3.000	2.530 MON		622,277	11/28/2016	08/01/2031
3140EW-2N-4	FED NTL MTG ASSO	FNMA				1	692, 141	102.0770	684,796	670,863	690,763	0	(4,841)	0	0	3.000	2.530 MON		720, 126	11/28/2016	06/01/2031
3140EW-3W-3	FED NTL MTG ASSO	FNMA				1	399,052	100 . 3520	400,904	399,498		0	86	n	0	3.000	3.020 MON	99		11/23/2016	10/01/2046
						4															
3140F3-BU-1	FED NTL MTG ASSO	FNMA					839,645	102.0550	829,927	813,215	837,963	0	(4, 135)	0	J0	3.000	2.530 MON			11/28/2016	09/01/2031
3140F3-C3-0	FED NTL MTG ASSO	FNMA				1	358,792	100 . 3530	360,677	359,408	358,208	0	152	0	L0	3.000	3.020 MON	89		11/23/2016	10/01/2046
3140F5-A4-5	FED NTL MTG ASSO	FNMA				1	812,371	100.3520		810,440	812,371	0	(1)	0	٥	3.000	2.980 MON		6  0	12/12/2017	11/01/2046
3140F9-2B-0	FED NTL MTG ASSO	FNMA	1 1			1	364,697	102.0320		353,217		n	(1,413)	n	0	3.000	2.520 MON	88		11/28/2016	07/01/2031
3140F9-NN-1	FED NTL MTG ASSO	FNMA	[]			1	394, 149	102.0320	389.522	381,742		^	(2,295)	^	0	3.000	2.520 MON	95		11/28/2016	07/01/2031
														ļ							
3140FB-6X-3	FED NTL MTG ASSO	FNMA				1	2, 178, 424		2, 135, 314	2,067,000	2, 174,774	٥	(8,436)	0	0	3.500	3.060 MON	6,029		11/08/2016	07/01/2045
3140FB-FE-5	FED NTL MTG ASSO	FNMA				l1L.	314,925	102.0830	311,365	305,012	314,286	٥	(2, 110)	0	٥	3.000	2.520 MON		3	11/28/2016	07/01/2031
3140FB-SD-3	FED NTL MTG ASSO	FNMA	1 1			1	780,519			755,951	778,946	n	(5, 302)	n	0	3.000	2.530 MON			11/28/2016	08/01/2031
3140FB-SL-5	FED NTL MTG ASSO	FNMA	[[			1	1,680,203	101.9680	1,661,856	1,629,782	1,676,979	^	(8,681)	n	۸	3.000	2.550 MON	4,07		11/28/2016	08/01/2031
														ļ	J						
3140FE-X3-3	FED NTL MTG ASSO	FNMA					614, 191	104.6880	600,744	573,843	612,966	٥	(5,644)	ļ0	J0	4.000	3.440 MON	1,91		11/09/2016	10/01/2046
3140FF-C8-2	FED NTL MTG ASSO	FNMA	[]			1L.	1,607,047	102.0380	1,588,182	1,556,462	1,603,828	0	(6,522)	0	0	3.000	2.530 MON		146,694	11/28/2016	09/01/2031
3140FF-DH-1	FED NTL MTG ASSO	FNMA	1 1		- ]	1 1 T	2, 157, 546	.101.9710	2, 134, 050	2.092.800	2, 153, 431	n	(12,335)	n	n	3.000	2.550 MON	5.23	2 62.784	11/28/2016	09/01/2031
3140FG-5N-5	FED NTL MTG ASSO	FNMA	[]			1	1,928,883		1,921,253	1,916,137	1,909,158	^	971	^	^	3.000	3.020 MON	4,790			
														J	Jū					11/23/2016	11/01/2046
3140FG-6S-3	FED NTL MTG ASSO	FNMA				1	1,846,297	100.2670	1,846,972	1,842,054	1,835,345	٥	889	0	J0	3.000	3.020 MON	4,60		11/23/2016	11/01/2046
3140FG-7G-8	FED NTL MTG ASSO	FNMA				1	131,440	100.2870	132,209	131,831	131,451	0	42	0	0	3.000	3.020 MON		03,955	11/23/2016	11/01/2046
3140FG-7L-7	FED NTL MTG ASSO	FNMA	- 1 - 1"			1	718,201	103.3480	728,027	704,442	717,844	n	(1,659)	n	n	3.500	3.340 MON			12/28/2016	11/01/2046
3140FG-DZ-9	FED NTL MTG ASSO	FNMA				4	933, 136	100.3520	934, 194	930,917		ν			ν	3.000		2,32		12/12/2017	
													(1)	J	J						09/01/2046
3140FG-FE-4	FED NTL MTG ASSO	FNMA				1	247,702	102.0430	244,807	239,906	247,206	0	(1, 104)	0	0	3.000	2.530 MON	600		11/28/2016	09/01/2031
3140FG-GU-7	FED NTL MTG ASSO	FNMA	[			1	242,956	102.0430	240,116	235,308	242,475	0	(1,230)	0	0	3.000	2.530 MON		B7,059	11/28/2016	11/01/2031
3140FH-H6-7	FED NTL MTG ASSO	FNMA	1			1	1,096,394	102.0470	1,083,620	1,061,883	1,094,212	0	(6,657)	n	0	3.000	2.530 MON	2,65		11/28/2016	10/01/2031
3140FK-RL-6		FNMA	[]			1	597,506	101.9750	591.022	579,576	596,373	ν	(4,414)		0	3.000	2.550 MON	1.44		11/28/2016	10/01/2031
	FED NTL MTG ASSO											0									
3140FK-RZ-5	FED NTL MTG ASSO	FNMA				1	549,408		543,484	532,921	548,367	0	(2,342)	0	0	3.000	2.550 MON			11/28/2016	10/01/2031
3140FK-S3-5	FED NTL MTG ASSO	FNMA	[]			1	1.312.942	100.3520	1,319,674	1,315,045	1,310,655	0	306	0	0	3.000	3.020 MON	3,288	39,500	11/23/2016	11/01/2046
3140FM-JN-7	FED NTL MTG ASSO	FNMA	[			1	953,390		942.300	923.380	951.503	0	(5.974)	n	0	3.000	2.530 MON	2.308		11/28/2016	11/01/2031
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# **SCHEDULE D - PART 1**

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		0	'	l			Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
3140FM-JU-1	FED NTL MTG ASSO FNMA				11	1,702,19	9101.9730	1,683,694	1,651,118	1,698,992	0	(7,426)	0	0	3.000	2.560	MON	4, 128	49,534	11/28/2016	11/01/2031
3140FM-QU-3	FED NTL MTG ASSO FNMA				1	326, 11	1102.0530	322,330	315,846	325,466	0	(2,471)	0	0	3.000	2.530	MON	790	9,475	11/28/2016	11/01/2031
3140FM-V8-6	FED NTL MTG ASSO FNMA				1	252,63	3 102.0510	249,700	244,681	252, 133	٥	(1,000)	٥	٥	3.000	2.530	MON	612	7,340	11/28/2016	11/01/2031
3140J5-NU-9	FED NTL MTG ASSO FNMA				1	2,240,40	4 100 . 3530	2,242,968	2,235,079	2,240,402	0	(2)	0	٥	3.000	2.980		5,588	0	12/12/2017	02/01/2047
3140J6-FA-0	FED NTL MTG ASSO FNMA 30YR				1	40,377,52	7103.7220	40,400,093	38,950,361	40,377,422	0	(105)	0	0	3.500	3.210	MON	113,605	0	12/13/2017	10/01/2047
3140J7-K4-6	FED NTL MTG ASSO FNMA				[1	10,499,39	3 103.2820	10,480,443	10 , 147 , 405	10,497,898	0	(4,343)	0	0	3.500	3.200		29,597	29,597	11/02/2017	02/01/2045
31410F-Z2-4	FED NTL MTG ASSO FNMA			4	[1	105,87		109,368	107,416	107,081	٥	393	0	٥	5.000	5.240		448	5,371	05/03/2007	07/01/2020
31416X-AL-4	FED NTL MTG ASSO FNMA				11.	2, 157, 95		2, 137, 539	2,033,563	2, 148, 895	0	(26,039)	0	0	4.000	3.430		6,779	81,342	11/09/2015	11/01/2040
31416Y-6Q-6	FED NTL MTG ASSO FNMA				11	4,474,80		4,457,037	4,241,525	4,467,380	0	(46,972)	0	0	4.000		MON	14, 138	155,523	01/13/2017	09/01/2041
31416Y-YN-2	FED NTL MTG ASSO FNMA				11	547,73		544,731	518,411	546,795	0	(5,731)	0	0	4.000		MON	1,728	19,008	01/13/2017	08/01/2041
31416Y-YV-4	FED NTL MTG ASSO FNMA				11	1,325,33		1,306,024	1,217,999	1,317,371	0	(26, 163)	0	0	4.500	3.710	MON	4,568	54,810	08/24/2015	08/01/2041
31417A-JK-6	FED NTL MTG ASSO FNMA				11	431,27		418,409	404, 179	430,097		(4, 438)	0	0	3.500	2.900		1, 179	14,146	09/19/2016	11/01/2041
31417C-JL-0	FED NTL MTG ASSO FNMA				11	578,97		578,686	559,734	578,882		(308)	0		3.500	3.180		1,633	1,633	11/02/2017	07/01/2042
31417C-QQ-1	FED NTL MTG ASSO FNMA 30YR				11	46,80		47,610	47,346	46,862		54	0	0	3.000	3.090		116	1,424	08/01/2014	08/01/2042
31417C-QS-7	FED NTL MTG ASSO FNMA				11	22.76		23, 193	23.001	22.787	0	31	0	0	3.000	3.080		58	690	08/01/2014	08/01/2042
31417D-4F-7	FNMA 30YR TBA FNMA				1	119,61		121,870	120,984	119,752	0	196	0	0	3.000	3.090		302	3,630	08/01/2014	12/01/2042
31417E-CT-6	FED NTL MTG ASSO FNMA 30YR				1			89,926			0	158	0	0	3.000	3.080		223	2,672	08/01/2014	12/01/2042
31417E-WF-4	FED NTL MTG ASSO				1	1,313,36		1,289,958	1,280,546	1,310,508	0	(4,638)	0	0	3.000	2.790		3,201	38,416	02/26/2015	02/01/2043
31417G-MA-1	FED NTL MTG ASSO FNMA				1	84,64			85,530	84,730	0	134	0	0	3.000	3.080		214	2,566	08/01/2014	05/01/2043
31418C-SF-2	FED NTL MTG ASSO FNMA				1	3,205,66		3,206,712	3.208.670	3,205,662	0	1	0	0	2.500	2.510		6.685	0	12/13/2017	12/01/2032
2699999. Su		e - Recid	lential	Mortgag	ιο_				3,200,010									, , , ,			
	ibibilai - bonds - 0.0. opeciai nevenue	3 - 1 10310	Cilliai	i wortgag	JC-																
Da	nalend Consulting					040 550 50	- VVV	040 004 045	000 040 000	045 007 054		(4 740 040)			VVV	VVV	VVV	000 004	7 005 704	VVV	VVV
	acked Securities					316,550,50		312,861,845	303,819,362	315,927,054	0	(1,718,243)	0	0	XXX	XXX	XXX	866,334	7,035,704	XXX	XXX
3199999. To	otal - U.S. Special Revenues Bonds					499,757,22	8 XXX	490,015,883	465,319,362	492,387,740	0	(5, 141, 178)	0	0	XXX	XXX	XXX	3,306,175	12,865,610	XXX	XXX
3199999. To	otal - U.S. Special Revenues Bonds ADT CORP CORPORATE				3FE	499,757,22	8 XXX 8100.0000	490,015,883 440,000	465,319,362 440,000	492,387,740 440,000	0 (478)	(5, 141, 178)	0 0 0	0	XXX 4. 125	XXX 4.100	XXX JD	3,306,175	12,865,610 18,150	XXX 06/08/2017	XXX 06/15/2023
3199999. To 00101J-AH-9 00130H-BT-1	otal - U.S. Special Revenues Bonds ADT CORP CORPORATE AES CORPORATION CORPORATE				3FE	499,757,22 440,52 632,67	8 XXX 8100.0000 1101.8750	490,015,883 440,000 631,625	465,319,362 	492,387,740 440,000 631,436	0	(5,141,178) (50) (827)	0 0 0	0	XXX 4.125 4.875	XXX 4.100 4.470	XXX JD	3,306,175 807 3,862	12,865,610 18,150 15,113	XXX 06/08/2017 07/21/2017	XXX 06/15/2023 05/15/2023
3199999. To 00101J-AH-9 00130H-BT-1 00206R-DP-4	otal - U.S. Special Revenues Bonds  ADT CORP CORPORATE  AES CORPORATION CORPORATE  A T & T CORPORATION CORPORATE				3FE 2FE	499,757,22 440,52 632,67 1,768,86	8 XXX 8100.0000 1101.8750 7102.3900	490,015,883 440,000 631,625 1,812,303	465,319,362 440,000 620,000 1,770,000	492,387,740 	0 (478)	(5,141,178) (50) (827) 95	0 0 0 0	0	XXX 4.125 4.875 3.800	XXX 4.100 4.470 3.810	XXX JD MN MS	3,306,175 807 3,862 22,420	12,865,610 18,150	XXX 06/08/2017 07/21/2017 01/31/2017	XXX 06/15/2023 05/15/2023 03/01/2024
3199999. To 00101J-AH-9 00130H-BT-1 00206R-DP-4 00774M-AB-1	otal - U.S. Special Revenues Bonds  ADT CORP COPPORATE  AES CORPORATION COPPORATE  AERCAP IRELAND CAPITAL LTD CORPORATE				3FE 2FE	499,757,22 440,52 632,67 1,768,86 1,009,86	8 XXX 8100.0000 1101.8750 7102.3900 498.9370	490,015,883 	465,319,362 	492,387,740 	0 (478)	(5, 141, 178) (50) (827) 95	0 0 0 0	0	XXX 4.125 4.875 3.800 3.650	XXX 4.100 4.470 3.810 3.710	XXX JD MN MS JJ	3,306,175 807 3,862 22,420 16,466	12,865,610 18,150 15,113	XXX 06/08/2017 07/21/2017 01/31/2017 07/17/2017	XXX 06/15/2023 05/15/2023 03/01/2024 07/21/2027
3199999. To 00101J-AH-9 00130H-BT-1 00206R-DP-4 00774M-AB-1 00912X-AX-2	otal - U.S. Special Revenues Bonds  ADT CORP CORPORATE  AES CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  AERCAP IRELAND CAPITAL LTD CORPORATE  AIR LEASE CORPORATION CORPORATE				3FE2FE	499,757,22 	8 XXX 8100.0000 1101.8750 7102.3900 498.9370 498.5260	490,015,883 	465,319,362 	492,387,740 	0 (478)	(5, 141, 178) (50) (827) 95 174	0 0 0 0 0	0	XXX 4.125 4.875 3.800 3.650 2.750	XXX 4.100 4.470 3.810 3.710 2.950	JD MN JJ	3,306,175 	12,865,610 18,150 15,113	XXX 06/08/2017 07/21/2017 01/31/2017 07/17/2017 11/13/2017	XXX 06/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023
3199999. To 00101J-AH-9 00130H-BT-1 00206R-DP-4 00774M-AB-1 00912X-AX-2 01626P-AH-9	ATAI - U.S. Special Revenues Bonds  ADT CORP AES CORPORATE AES CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  AETICAP IRELAND CAPITAL LTD CORPORATE  AIR LEASE CORPORATION CORPORATE  ALI MENTATION COUCHE-TARD INC CORPORATE				3FE 2FE	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 709,04	8 XXX 8100.0000 1101.8750 7102.3900 498.9370 498.5260 999.8780	490,015,883 	465,319,362 	492,387,740 	0 (478)	(5, 141, 178) (50) (827) 95 174 556 21	0 0 0 0 0 0 0	0	XXX 4.125 3.800 3.650 2.750 3.550	XXX 4.100 4.470 3.810 3.710 2.950 3.560	JJ MN JJ JJ	3,306,175 807 3,862 22,420 16,466 9,834 10,852	12,865,610 18,150 15,113 37,740 0 0	XXX 06/08/2017 .07/21/2017 .01/31/2017 .07/17/2017 .11/13/2017 .07/19/2017	XXX 06/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .07/26/2027
3199999. To 00101J-AH-9 00130H-BT-1 00206R-DP-4 00774M-AB-1 00912X-AX-2 01626P-AH-9	ATAI - U.S. Special Revenues Bonds  ADT CORP COPPORATE AES CORPORATION A T & T CORPORATION CORPORATE AERCAP IRELAND CAPITAL LTD AIR LEASE CORPORATION CORPORATE ALIMENTATION COUCHE-TARD INC CORPORATE ALLISTATE ALLISTATE CORPORATE ALLISTATE			1	3FE 2FE	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 709,04 873,50	8 XXX 8100.0000 1101.8750 7102.3900 498.9370 498.5260 999.8780 498.7500	490,015,883 	465,319,362 	492,387,740 	0 (478)	(5, 141, 178) (50) (827) 95 174 556 21	0 0 0 0 0 0 0 0 0 0 0 0	0	XXX 4.125 4.875 3.800 3.650 2.750 3.550 6.125	XXX 4.100 4.470 3.810 3.710 2.950 3.560 6.130	JJ MN JJ JJ	3,306,175 807 3,862 22,420 16,466 9,834 10,852 6,848	12,865,610 	XXX 06/08/2017 .07/21/2017 .01/31/2017 .07/17/2017 .11/13/2017 .07/19/2017 .05/03/2007	XXX 06/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .07/26/2027 .05/15/2037
3199999. To 00101J-AH-9 00100H-BT-1 00206R-DP-4 00774M-AB-1 00912X-AX-2 01626P-AH-9 020002-AV-3 020005N-AV-2	ATAI - U.S. Special Revenues Bonds  ADT CORP  CORPORATE  AES CORPORATION  AT & T CORPORATION  AFRICAPIONAL CORPORATE  AERCAP IRELAND CAPITAL LTD CORPORATE  AIR LEASE CORPORATION  CORPORATE  ALLIMENTATION COUCHE-TARD INC  CORPORATE  ALLSTATE  ALLY FINANCIAL INC  CORPORATE  ALLY FINANCIAL INC  CORPORATE			1	3FE	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 709,04 873,50 3,636,41	8 XXX 8100.0000 1101.8750 7102.3900 498.9370 498.5260 999.8780 498.7500 3108.1250	490, 015, 883 	465,319,362 	492,387,740 	0 (478)	(5, 141, 178) (50) (827) 95 174 556 21 32 (9, 380)	0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	XXX 4.125 4.875 3.800 3.650 2.750 3.550 6.125 5.125	XXX4.1004.4703.8103.7102.9503.5606.1304.440	JJ MN JJ JJ	3,306,175 807 3,862 22,420 16,466 9,834 10,852 6,848 45,212	12,865,610 	XXX .06/08/2017 .07/21/2017 .01/31/2017 .07/17/2017 .11/13/2017 .07/19/2017 .05/03/2007 .06/22/2017	XXX .06/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .07/26/2027 .05/15/2037 .09/30/2024
3199999. To 00101J-AH-9 00130H-BT-1 00206R-DP-4 00774M-AB-1 00912X-AX-2 01626P-AH-9 020002-AV-3 02005N-AV-2 02079K-AC-1	ATAI - U.S. Special Revenues Bonds  ADT CORP AES CORPORATION CORPORATE  AES CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  AER LARD ARE CAPITAL LTD CORPORATE  AIR LEASE CORPORATION CORPORATE  ALL MENTATION COUCHE—TARD INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALPHABET INC CORPORATE			1	3FE	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 709,04 873,50 3,636,41 2,937,57	8 XXX 8100.0000 1101.8750 7102.3900 498.9370 498.5260 999.8780 498.7500 3108.1250 094.2530	490,015,883 .440,000 .631,625 .1,812,903 .1,004,211 .3,093,716 .709,134 .864,063 .3,773,563 .2,827,590	465,319,362 440,000 620,000 1,770,000 1,015,000 3,140,000 770,000 875,000 3,490,000 3,000,000	492,387,740 440,000 631,496 1,768,962 1,010,038 3,110,600 709,070 873,699 3,627,033 2,945,427	0 (478) (409) 0 0 0 0 0 0 0	(5, 141, 178) (50) (827) 95 174 556 21 32 (9, 380) 5, 680	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	XXX 4.125 4.875 3.800 3.650 2.750 3.550 6.125 5.125 1.998	XXX 4.100 4.470 3.810 3.710 2.950 3.560 6.130 4.440 2.230	JJ MN JJ JJ	3,306,175 	12,865,610 	XXX 06/08/2017 07/21/2017 01/31/2017 07/17/2017 11/13/2017 05/03/2007 06/22/2017 08/02/2016	XXX .06/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .07/26/2027 .05/15/2037 .09/30/2024 .08/15/2026
3199999. To 00101J-AH-9 001030H-BT-1 00206R-DP-4 00774H-AB-1 00912X-AX-2 01626P-AH-9 020002-AV-3 02005H-AV-2 02075K-AC-1 02155F-AA-3	ACTION OF THE PROPRIATE CORPORATE  ALLISTATE CORPORATION CORPORATE  AF & T CORPORATION CORPORATE  AF & T CORPORATION CORPORATE  AFFICATION CORPORATE  AIR LEASE CORPORATION CORPORATE  ALLIMENTATION COUCHE-TARD INC CORPORATE  ALLISTATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY ALPHABET INC CORPORATE  ALTICE US FIN I CORP			1	3FE	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 709,04 873,50 3,636,41 2,937,57	8 XXX 8100.0000 1101.8750 7102.3900 498.9370 498.5260 999.8780 3108.1250 094.2530 3102.5000	490, 015, 883 	465,319,362 440,000 620,000 1,770,000 1,015,000 3,140,000 770,000 875,000 3,490,000 3,000,000 1,250,000	492,387,740 440,000 631,436 1,768,962 1,010,038 3,110,600 709,070 873,699 3,627,033 2,945,427 1,281,250	0 (478)	(5, 141, 178) (50) (827) 95 174 556 21 32 (9, 380) 5, 680 (4, 952)	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	XXX4.1254.8753.8003.6502.7503.5506.1255.1251.9985.375	XXX 	JJ MN JJ JJ	3,306,175 .807 3,862 22,420 .16,466 .9,834 .10,852 .6,848 .45,212 .22,644 .30,981	12,865,610 18,150 15,113 37,740 0 0 41,034 89,431 60,939	XXX 06/08/2017 07/21/2017 07/31/2017 07/17/2017 11/13/2017 07/19/2017 05/03/2007 06/22/2017 08/02/2016 07/21/2017	XXX .06/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .07/26/2027 .05/15/2037 .08/30/2024 .08/15/2026 .07/15/2023
3199999. To 00101J-AH-9 00130H-BT-1 00206F-DP-4 00774M-AB-1 00912X-AX-2 01626F-AH-9 020002-AV-3 02005N-AV-2 02073K-AC-1 02155F-AA-3 0258M-EL-9	ATALY FINANCIAL INC  ALIGN TO SUPPORATE  ALLSTATE  ALLSTATE  ALLSTATE  ALLSTATE  ALLSTATE  ALLSTATE  ALLSTATE  ALLP FINANCIAL INC  ALP FOR ATE  ALP FOR ATE  ALP FOR ATE  ALP FOR ATE  ALP FOR ATE  ALP FOR ATE  ALP FOR ATE  ALP FOR ATE  ALP FOR ATE  ALP FOR ATE  ALP FOR ATE  ALP FOR ATE  ALP FOR ATE  ALP FOR ATE  ALP FOR ATE  ALP CORPORATE		1	3FE	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 709,04 873,50 3,636,41 2,937,57 1,311,61 2,029,80	8 XXX 8100.0000 1101.8750 7102.3900 498.9370 498.5260 999.8780 498.7500 094.2530 3102.5000 6101.4480	490, 015, 883 	465,319,362 	492,387,740 	0 (478) (409) 0 0 0 0 0 0 0	(5, 141, 178) (50) (827) 95 174 556 21 32 (9, 380) 5, 680 (4, 952) 1, 350	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 	XXX	XXX 	JJ MN JJ JJ	3,306,175 	12,865,610 	XXX 06/08/2017 07/21/2017 01/31/2017 07/17/2017 1/13/2017 07/19/2017 05/03/2007 06/22/2017 08/02/2016 07/21/2017 04/27/2017	XXX .06/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .07/26/2027 .05/15/2037 .09/30/2024 .08/15/2026 .07/15/2023 .05/03/2027	
3199999. To 00101J-AH-9 00130H-BT-1 00208R-DP-4 00774M-AB-1 00912X-AX-2 01526P-AH-9 020002-AV-3 02005H-AV-2 02075K-AC-1 02155F-AR-3 02665M-BH-2 02665M-BH-2	ATAI - U.S. Special Revenues Bonds  ADT CORP AES CORPORATION CORPORATE AES CORPORATION CORPORATE A T & T CORPORATION CORPORATE A T & T CORPORATION CORPORATE AIR LEASE CORPORATION CORPORATE ALL MENTATION COUCHE-TARD INC CORPORATE ALLY FINANCIAL INC CORPORATE ALLY FINANCIAL INC CORPORATE ALLY FINANCIAL INC CORPORATE ALTHERE INC CORPORATE ALTHERE INC CORPORATE ALTHERE INC CORPORATE ALTHERE INC CORPORATE ALTHERE INC CORPORATE ALTHERE INC CORPORATE ALTHERE INC CORPORATE ALTHERE INC CORPORATE ALTHERE INC CORPORATE AMERICAN HONDA FINANCE CORPORATE			1	3FE 2FE 2FE 2FE 2FE 3FE 3FE 3FE 3FE 3FE 3FE 3FE 3FE 3FE 3	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 709,04 873,50 3,636,41 2,937,57 1,311,61 2,029,80 4,214,00	8 XXX 8100.0000 1101.8750 7102.3900 498.5260 999.8780 498.7500 3108.1250 094.2530 1102.5000 6101.4480 899.4820	490,015,883 .440,000 .631,625 .1,812,903 .1,004,211 .3,093,716 .709,134 .864,063 .3,773,563 .2,827,590 .1,281,250 .2,084,756 .4,198,140	465,319,362 440,000 620,000 1,770,000 1,015,000 3,140,000 710,000 875,000 3,490,000 1,250,000 2,055,000 4,220,000	492,387,740 440,000 631,436 1,768,962 1,010,038 3,110,600 709,070 873,699 3,627,033 2,945,427 1,281,250 2,031,156 4,215,657	0 (478) (409) 0 0 0 0 0 0 0	(5, 141, 178) (50) (827) 95 174 556 21 32 (9, 380) 5, 680 (4, 952) 1, 350 1, 649	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX4.1254.8753.8003.6502.7503.5506.1255.1251.9985.3753.3002.000	XXX	JJ MN JJ JJ	3,306,175 807 3,862 22,420 16,466 9,834 10,852 6,848 45,212 22,644 30,981 10,926 73,850	12,865,610 18,150 15,113 37,740 0 0 41,034 89,431 60,939	XXX .06/08/2017 .07/21/2017 .01/31/2017 .01/31/2017 .01/31/2017 .07/17/2017 .05/03/2007 .06/02/2017 .08/02/2016 .07/21/2017 .04/27/2017 .02/13/2017	XXX .06/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .07/26/2027 .05/15/2037 .09/30/2024 .08/15/2026 .07/15/2023 .05/03/2027 .02/14/2020
3199999. To 00101J-AH-9 00130H-BT-1 00206R-DP-4 00774II-AB-1 00912X-AX-2 01626P-AH-9 020002-AV-3 02005II-AH-2 02155F-AA-3 0258II/0-EL-9 02665II-BM-2 02665II-BM-2 02665II-CA-7	ALLSTATE OCOPPORATE  ALLSTATE INC.  ALLSTATE OCOPPORATE  ALLSTATE  ALSTATE  ALLSTATE			1	3FE	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 709,04 873,50 3,636,41 2,937,57 1,311,61 2,029,80 4,214,00 3,780,00	8 XXX 8100.0000 1101.8750 7102.3900 498.9370 498.5260 999.8780 498.2530 3108.1250 094.2530 3102.5000 6101.4480 699.4820 090.0480	490, 015, 883 .440, 000 .631, 625 .1, 812, 903 .1, 004, 211 .3, 093, 716 .709, 134 .864, 063 .3, 773, 563 .2, 827, 590 .1, 281, 250 .2, 084, 756 .4, 198, 140 .3, 781, 814	465,319,362 440,000 620,000 1,770,000 1,015,000 3,140,000 7710,000 875,000 3,490,000 3,00,000 1,250,000 2,055,000 4,220,000 3,780,000	492,387,740 440,000 631,436 1,768,962 1,010,038 3,110,600 709,070 873,699 3,627,033 2,945,427 1,281,250 2,031,156 4,215,657 3,780,000	0 (478) (409) 0 0 0 0 0 0 0	(5, 141, 178) (50) (827) 95 1174 556 21 32 (9, 380) 5, 680 (4, 952) 1, 350	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX4.1254.8753.6503.6503.5506.1255.1251.9985.3753.3002.0002.600	XXX	JJ MN JJ JJ	3,306,175 .807 3,862 22,420 .16,466 .9,834 .10,852 .6,848 .45,212 .22,644 .30,981 .10,926 .73,850 .12,285	12,865,610 18,150 15,113 37,740 0 0 0 41,034 89,431 60,939 0 33,908 41,731 0	XXX .06/08/2017 .07/21/2017 .01/31/2017 .07/17/2017 .07/17/2017 .11/13/2017 .05/03/2007 .06/02/2016 .07/21/2017 .04/27/2017 .04/27/2017 .04/27/2017 .04/27/2017	XXX .06/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .07/26/2027 .05/15/2037 .09/30/2024 .08/15/2026 .07/15/2023 .05/03/2027 .02/14/2020 .11/16/2022
3199999. To 00101J-AH-9 00130H-BT-1 00206F-DP-4 00774M-AB-1 00912X-AX-2 01626P-AH-9 020002-AV-3 02005M-AV-2 02079K-AC-1 02155F-AA-3 0258M0-EL-9 02665M-EM-2 02665M-EM-2 03027X-AL-4	ALLISTATE ALLUS SPECIAL REVENUES BONDS AT CORPORATE AS CORPORATION A T & T CORPORATE AFRICAPITE AND CAPITAL LTD CORPORATE AIR LEASE COPPORATION CORPORATE ALIMENTATION COUCHE-TARD INC CORPORATE ALLISTATE ALLY FINANCIAL INC CORPORATE ALLY FINANCIAL INC CORPORATE ALTOE US FIN I CORP AMERICAN HONDA FINANCE CORPORATE AMERICAN HONDA FINANCE CORPORATE AMERICAN HONDA FINANCE CORPORATE AMERICAN HONDA FINANCE CORPORATE AMERICAN HONDA FINANCE CORPORATE AMERICAN HONDA FINANCE CORPORATE AMERICAN HONDA FINANCE CORPORATE AMERICAN HONDA FINANCE CORPORATE AMERICAN HONDA FINANCE CORPORATE AMERICAN HONDA FINANCE CORPORATE			1	3F	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 873,50 3,636,41 2,937,57 1,311,61 2,029,80 4,214,00 3,780,00 7,898,76	8 XXX 8100.0000 1101.8750 7102.3900 498.3370 498.5260 999.8780 498.7500 3108.1250 094.2530 3102.5000 6101.4480 897.3850	490, 015, 883 	465,319,362 	492,387,740	0 (478) (409) 0 0 0 0 0 0 0	(5, 141, 178) (50) (827) (95) (174) (556) (21) (32) (9, 380) (4, 952) (1, 350) (4, 952) (1, 450) (1, 452) (1, 4	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX  4. 125 4. 875 3. 800 2. 750 3. 550 6. 125 5. 125 5. 125 5. 33 3. 300 2. 000 2. 600 2. 250	XXX4.1004.4703.8102.9503.5606.1304402.2304.2403.4402.6506.002.6002.70	JJ MN JJ JJ	3,306,175 807 3,862 22,420 16,466 9,834 10,852 6,848 45,212 22,644 30,981 10,926 73,850 12,285 82,066	12,865,610 18,150 15,113 37,740 0 0 41,034 89,431 60,939 0 33,908 41,731 0 140,897	XXX .06/08/2017 .07/21/2017 .07/12/2017 .07/17/2017 .11/13/2017 .05/03/2007 .06/22/2017 .08/02/2016 .07/21/2017 .04/27/2017 .02/13/2017 .02/13/2017 .09/28/2016	XXX .06/15/2023 .05/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .07/26/2027 .05/15/2037 .09/30/2024 .08/15/2026 .07/15/2023 .05/03/2027 .02/14/2020 .11/16/2022 .01/15/2022
3199999. To 00101J-AH-9 001001J-AH-9 00130H-BT-1 00206R-DP-4 00774M-AB-1 00912X-AX-2 01526P-AH-9 020002-AV-3 0205N-AV-2 02075K-AC-1 02155F-AA-3 0256M-EL-9 02665II-CA-7 03027X-AL-4 03040II-AN-5	ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALTRICAN EXPRESS CREDIT CORPORATION  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE			1	3FE 2FE 2FE 3FE 3FE 1FE 1FE 2FE 2FE 1FE 1FE 1FE 1FE 1FE 1FE 1FE 1FE 1FE 1	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 709,04 873,50 3,636,41 2,937,57 1,311,61 2,029,80 4,214,00 3,780,00 7,898,76 1,162,88	8 XXX 8100.0000 1101.8750 7102.3900 498.9370 498.5260 999.8780 3108.1250 094.2530 3102.5000 6101.4480 899.4820 0100.0480 897.3850 098.6660	490,015,883 .440,000 .631,625 .1,812,903 .1,004,211 .3,093,716 .709,134 .864,063 .3,773,563 .2,827,590 .1,281,250 .2,084,756 .4,198,140 .3,781,814 .7,703,154 .1,149,459	465,319,362 440,000 620,000 1,770,000 1,015,000 3,140,000 710,000 875,000 3,000,000 1,250,000 2,055,000 4,220,000 3,780,000 7,910,000 1,185,000	492,387,740 440,000 631,436 1,768,962 1,1010,038 3,110,600 779,070 873,699 3,627,033 2,945,427 1,281,250 2,031,156 4,215,657 3,780,000 7,901,176 1,163,078	0 (478) (409) 0 0 0 0 0 0 0 0 0 0 (25,411) 0 0 0	(5,141,178) (50) (827) 95 174 556 21 32 (9,380) 5,680 (4,952) 1,350 1,649 2,022	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX  4.125 4.875 3.800 3.650 2.750 3.550 6.125 5.125 1.998 2.000 2.600 2.250 3.000	XXX 4 100 4 470 3 810 3 710 2 950 6 130 4 440 2 230 4 240 3 3 440 2 050 2 600 2 600 3 020	JJ MN JJ JJ	3,306,175 807 3,862 22,420 16,466 9,834 10,852 6,848 45,212 22,644 30,981 10,926 73,850 12,285 82,066 2,913	12,865,610 18,150 15,113 37,740 0 0 0 41,034 89,431 60,939 0 33,908 41,731 0 140,897	XXX .06/08/2017 .07/21/2017 .01/31/2017 .07/31/2017 .07/31/2017 .07/19/2017 .05/03/2007 .06/22/2017 .08/02/2016 .07/21/2017 .04/27/2017 .02/13/2017 .04/27/2017 .02/13/2017 .01/32/2017	XXX .06/15/2023 .05/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .07/26/2027 .05/15/2037 .09/30/2024 .08/15/2026 .07/15/2023 .05/03/2027 .02/14/2020 .11/16/2022 .01/15/2022
3199999. To 00101J-AH-9 00130H-BT-1 00206R-DP-4 00774II-AB-1 00912X-AX-2 01626P-AH-9 020002-AV-3 02005II-AV-3 02005II-AV-3 0205II-AF-2 02076K-AC-1 02155F-AA-3 0258II0-EL-9 0266SII-BM-2 0266SII-BM-2 0266SII-CA-7 03027X-AL-4 030091-AK-5 030901-AK-6 0	ALTIAL ORPORATE  ALT INDEPENDENT OF CORPORATE  ALT ACT CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  ALT ALT CORPORATION CORPORATE  ALI REASE CORPORATION CORPORATE  ALL IMENTATION COUCHE-TARD INC CORPORATE  ALLSTATE  ALLSTATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY GORPORATE  ALTICE US FIN I CORP  AMERICAN EXPRESS CREDIT CORPORATION  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE  AMERICAN HONDA HONDA HONDA HONDA HONDA HONDA HONDA HONDA HONDA HONDA HONDA HONDA HONDA HONDA HO			1	3FE 2FE 2FE 3FE 1FE 1FE 2FE 3FE 3FE 3FE 3FE 3FE 3FE 3FE 3FE 3FE 3	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 709,04 873,50 3,636,41 2,937,57 1,311,61 2,029,80 4,214,00 3,780,00 7,898,76 1,162,88 1,002,37	8 XXX 8 .100.0000 1 .101.8750 7 .102.3900 498.3370 498.5260 999.8780 498.7500 3 .108.1250 094.2530 3 .102.5000 6 .101.4480 899.4820 0 .100.0480 897.3850 094.2630 594.2630 596.6660	490, 015, 883 .440, 000 .631, 625 .1, 812, 903 .1, 004, 211 .3, 093, 716 .709, 134 .864, 063 .3, 773, 563 .2, 827, 590 .1, 281, 250 .2, 084, 756 .4, 198, 140 .3, 781, 814 .7, 703, 154 .1, 149, 459 .999, 909	465,319,362 440,000 620,000 1,770,000 1,015,000 3,140,000 7710,000 3,000,000 1,250,000 4,220,000 3,780,000 7,910,000 1,165,000 990,000	492,387,740 440,000 631,436 1,768,962 1,010,038 3,110,600 779,070 873,699 3,627,033 2,945,427 1,281,250 2,031,156 4,215,657 3,780,000 7,901,176 1,163,078	0 (478) (409) 0 0 0 0 0 0 0	(5, 141, 178) (50) (827) 95 174 556 21 32 (9, 380) 5, 680 (4, 952) 1, 350 1, 649 0, 02 2, 022 200 (549)	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 4.125 4.875 3.800 2.750 3.550 6.125 5.125 1.998 5.375 3.300 2.200 2.260 2.250 3.3000 5.500	XXX 4,100 4,470 3,810 3,710 2,950 3,5610 6,130 4,440 2,230 4,240 3,440 2,050 2,600 2,270 3,3020 5,290	JJ MN JJ JJ	3,306,175 807 3,862 22,420 16,466 9,834 10,852 6,848 45,212 22,644 30,981 10,926 73,850 12,285 82,066 2,913 6,201	12,865,610 18,150 15,113 37,740 0 0 0 41,034 89,431 60,939 0 33,908 41,731 0 140,897 140,897 36,309 27,225	XXX .06/08/2017 .07/21/2017 .07/12/2017 .07/17/2017 .07/17/2017 .07/19/2017 .05/03/2007 .06/22/2017 .08/02/2016 .07/21/2017 .04/27/2017 .09/28/2016 .01/13/2017 .09/28/2016 .07/26/2017	XXX .06/15/2023 .05/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .07/26/2027 .05/15/2037 .09/30/2024 .08/15/2026 .07/15/2023 .05/03/2027 .02/14/2020 .11/16/2022 .01/15/2022 .01/15/2022 .01/15/2022 .01/15/2022
3199999. To 00101J-AH-9 001001J-AH-9 0130H-BT-1 00206R-DP-4 00774M-AB-1 00912X-AX-2 01626P-AH-9 020002-AV-3 02005M-AV-2 02079K-AC-1 02155F-AA-3 02058M-BH-2 02665II-BM-2 02665II-CA-7 03027X-AL-4 03040II-AN-5 0301182-OII-0 031182-OII-0 031182-OII-0 031182-OII-0 0013182-OII-0 00130130013001300130013001300130013001	ALT A U.S. Special Revenues Bonds  ADT CORP  ADT CORP  AES CORPORATION  AES CORPORATION  AES CORPORATION  AES CORPORATION  AES CORPORATION  CORPORATE  AED CAP IRELAND CAPITAL LTD CORPORATE  ALL TREASE CORPORATION  ALIMENTATION COUCHE-TARD INC CORPORATE  ALLIFINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  AMERICAN EXPRESS CREDIT CORPORATION  AMERICAN EXPRESS CREDIT CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE  AMERICAN WATER CAPITAL CORP  CORPORATE  AMERICAN WATER CAPITAL CORP  CORPORATE  AMERICAN WATER CAPITAL CORP  CORPORATE  AMERICAN HONDA FINANCE  CORPORATE  AMERICAN WATER CAPITAL CORP  CORPORATE  AMERICAN INC  CORPORATE			1	3FE	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 709,04 873,50 3,636,41 2,937,57 1,311,61 2,029,80 4,214,00 3,780,00 7,898,76 1,162,88	8 XXX 8 .100,0000 7 .102,390 4 .98,5260 4 .98,5260 3 .102,590 4 .98,5260 3 .102,590 6 .101,4480 8 .99,4820 0 .94,2530 3 .102,5000 0 .94,2530 0 .94,2530 0 .94,2530 0 .94,2530	490, 015, 883 	465,319,362 440,000 620,000 11,770,000 11,015,000 3,140,000 710,000 875,000 3,490,000 11,250,000 2,055,000 4,220,000 3,780,000 7,910,000 11,165,000 990,000 2,710,000	492,387,740 440,000 631,436 1,768,962 1,010,038 3,110,600 709,070 873,699 3,627,033 2,945,427 1,281,250 2,031,156 4,215,657 3,780,000 7,901,176 1,163,078 999,678	0 (478) (409) 0 0 0 0 0 0 0 0 0 0 (25,411) 0 0 0	(5,141,178) (50) (827) 95 174 556 21 32 (9,380) 5,680 (4,952) 1,350 1,649 0 2,02 200 200 (549) 276	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 4 125 	XXX 4,100 4,470 3,810 3,710 2,950 6,130 4,440 2,250 4,240 3,440 2,250 2,270 3,020 5,280 2,210	JJ MN JJ JJ	3,306,175 807 3,862 22,420 16,466 9,834 10,852 6,848 45,212 22,644 30,981 10,926 73,850 12,285 82,066 2,913 6,201 8,281	12,865,610 18,150 15,113 37,740 0 0 0 0 0 41,034 89,431 60,939 0 0 33,908 41,731 0 0 140,897 36,309 27,225 29,810	XXX .06/08/2017 .07/21/2017 .07/12/2017 .07/17/2017 .07/17/2017 .05/03/2007 .06/22/2017 .08/02/2016 .07/21/2017 .02/13/2017 .02/13/2017 .09/28/2016 .07/21/2017 .09/28/2016 .07/21/2017 .09/28/2016 .07/21/2017 .09/28/2016	XXX  .06/15/2023 .05/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .07/26/2027 .05/15/2037 .09/30/2024 .08/15/2026 .07/15/2023 .05/03/2027 .02/14/2020 .11/16/2022 .12/01/2026 .05/20/2025 .05/11/2020
3199999. To 00101J-AH-9 00130H-BT-1 00208R-UP-4 00774M-AB-1 00912X-AX-2 0152P-AH-9 020002-AV-3 02005H-AV-2 0275K-AC-1 02155F-AA-3 02056SII-CA-7 03027X-AL-4 03040W-AN-5 030981-AK-0 03152-CM-0 03152-CM-0 03152-CM-0 03152-CM-0 03152-CM-0 03152-CM-0 03152-CM-0 03152-CM-0 03152-CM-0 03152-CM-0 03152-CM-0 03152-CM-0 03152-CM-0 03152-CM-0 03152-CM-0 032654-AM-7	ATAI - U.S. Special Revenues Bonds  ADT CORP ADT CORPORATE AES CORPORATION CORPORATE A T & T CORPORATION CORPORATE A T & T CORPORATION CORPORATE A T & T CORPORATION CORPORATE ALL TELASE CORPORATION CORPORATE ALL IMENTATION COUCHE-TARD INC CORPORATE ALLY FINANCIAL INC CORPORATE ALLY FINANCIAL INC CORPORATE ALLY FINANCIAL INC CORPORATE ALLY FINANCIAL INC CORPORATE ALTICE US FIN I CORP AMERICAN EXPRESS CREDIT CORPORATION AMERICAN HONDA FINANCE CORPORATE AMERICAN HONDA FINANCE CORPORATE AMERICAN WATER CAPITAL CORPORATE AMERICAN WATER CAPITAL CORPORATE AMERICAN WATER CAPITAL CORPORATE AMERICAN WATER CAPITAL CORPORATE AMERICAN WATER CAPITAL CORPORATE AMERICAN WATER CAPITAL CORPORATE AMERICAN WATER CAPITAL CORPORATE AMERICAN WATER CAPITAL CORPORATE AMERICAN WATER CAPITAL CORPORATE AMERICAN EXPRESS CORPORATE AMERICAN WATER CAPITAL CORPORATE CORPORATE AMERICAN WATER CAPITAL CORPORATE CORPORATE CORPORATE CORPORATE CORPORATE			1	3FE	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 709,04 873,50 3,636,41 2,937,57 1,311,61 2,029,80 4,214,00 3,780,00 7,898,76 1,162,88 1,002,37 2,708,51 7,985,37	8 XXX 8 .100.0000 7 .102.3900 4 .98.9370 4 .98.5260 9 .98.7500 3 .102.5000 0 .99.4253 3 .102.5000 0 .99.3866 8 .99.4820 0 .100.0480 8 .97.8850 0 .98.686	490, 015, 883 .440, 000 .631, 625 .1, 812, 903 .1, 004, 211 .3, 093, 716 .709, 134 .864, 063 .3, 773, 563 .2, 827, 590 .1, 281, 250 .2, 084, 756 .4, 198, 140 .3, 781, 814 .7, 703, 154 .1, 149, 459 .999, 900 .2, 694, 851 .8, 014, 960	465,319,362 440,000 620,000 1,770,000 1,015,000 3,140,000 7710,000 3,490,000 3,000,000 1,250,000 4,220,000 3,780,000 7,910,000 1,165,000 1,165,000 4,270,000 3,780,000 7,910,000 1,165,000 990,000 2,710,000 8,000,000	492,387,740 440,000 631,436 1,768,962 1,1010,038 3,110,600 709,070 873,699 3,627,033 2,945,427 1,281,250 2,031,156 4,215,657 3,780,000 7,901,176 1,163,078 999,678 2,708,786 7,987,294	0 (478) (409) 0 0 0 0 0 0 0 0 0 0 (25,411) 0 0 0	(5,141,178) (50) (827) 95 174 556 21 32 (9,380) 5,680 (4,952) 1,350 0,0 2,022 200 (549) 276	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 4 125 4 875 3 880 3 .650 2 .750 6 .125 5 .125 1.1998 5 .375 3 .3000 2 .600 2 .250 3 .3000 2 .250 3 .3550	XXX 4,100 4,470 3,810 3,710 2,950 6,130 4,440 2,230 4,240 3,440 2,2,600 2,2,600 2,2,600 2,2,70 3,0,00 5,2,20 2,210 3,150	JJ MN JJ JJ	3,306,175 807 3,862 22,420 16,466 9,834 10,852 6,848 45,212 22,644 30,981 10,926 73,850 12,285 82,066 2,913 6,201 8,281 18,056	12,865,610 18,150 15,113 37,740 0 0 0 41,034 89,431 60,939 0 33,908 41,731 0,0 140,897 36,309 27,225 29,810 250,000	XXX .06/08/2017 .07/21/2017 .07/21/2017 .07/31/2017 .07/17/2017 .07/17/2017 .05/03/2007 .06/22/2017 .08/02/2016 .07/21/2017 .04/27/2017 .09/28/2016 .07/31/2017 .09/28/2016 .07/31/2017 .09/28/2016 .07/26/2017 .09/28/2016 .07/26/2017 .05/08/2017 .05/08/2017 .05/08/2017	XXX .06/15/2023 .05/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .07/26/2027 .05/15/2037 .09/30/2024 .08/15/2026 .07/15/2023 .05/03/2027 .02/14/2020 .11/16/2022 .11/15/2022 .12/01/2026 .05/20/2025 .05/11/2020 .12/05/2023
3199999. To 00101J-AH-9 00101J-AH-9 10010H-BT-1 100206R-IP-4 00774M-AB-1 00912X-AX-2 01626P-AH-9 020002-AV-3 02005H-AV-2 02075K-AC-1 02155F-AA-3 0258II0-EL-9 02665II-CA-7 03027X-AL-4 03040III-AN-5 030981-AK-0 031162-OII-O 031626-AM-7 037833-CC-2	ATAI - U.S. Special Revenues Bonds  ADT CORP  AES CORPORATION  AES CORPORATION  AES CORPORATION  AT & T CORPORATION  AFRICAP IRELAND CAPITAL LTD CORPORATE  ALI LEASE CORPORATION  ALI IMENITATION COUCHE-TARD INC CORPORATE  ALL STATE  ALL STATE  ALLY FINANCIAL INC  CORPORATE  ALLY FINANCIAL INC  ALPHABET INC  CORPORATE  ALTICE US FIN I CORP  AMERICAN EXPRESS CREDIT CORPORATION  AMERICAN HONDA FINANCE  AMERICAN TOWERS INC  CORPORATE  AMERICAN WATER CAPITAL CORP  AMERICAN WATER CAPITAL CORPORATE  AMERICAN WATER CAPITAL CORP  AMERICAN WATER CAPITAL CORPORATE  AMERICAN WATER CAPITAL CORPORATE  AMERICAN BASE OF CORPORATE  AMERICAN WATER CAPITAL CORPORATE  AMERICAN WATER CAPITAL CORPORATE  AMERICAN WATER CAPITAL CORPORATE  AMERICAN WATER CAPITAL CORPORATE  AMERICAN WATER CAPITAL CORPORATE  AMERICAN CORPORATE  ANALOG DEVICES  CORPORATE  APPLE INC  CORPORATE			1	3FE	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 709,04 873,50 3,636,41 2,937,57 1,311,61 2,029,80 4,214,00 3,780,00 7,898,76 1,162,88 1,002,37 2,708,51 7,985,37	8 XXX 8 .100.0000 7 .102.3900 7 .102.3900 4 .98.370 4 .98.5260 9 .99.8780 4 .98.7500 3 .108.1250 0 .94.253 3 .102.5000 6 .101.4480 8 .99.4820 0 .100.0480 8 .97.3850 0 .98.6650 5 .101.0000 0 .99.4410 0 .99.6660 5 .101.0000	490, 015, 883	465,319,362 440,000 620,000 1,770,000 1,015,000 3,140,000 7710,000 3,490,000 3,000,000 1,250,000 4,220,500 4,220,000 3,780,000 7,910,000 1,165,000 990,000 2,710,000 8,000,000 1,545,000	492, 387, 740 440, 000 631, 436 1, 768, 962 1, 010, 038 3, 110, 600 709, 070 873, 699 3, 627, 033 2, 945, 427 1, 281, 250 2, 031, 156 4, 215, 657 3, 780, 000 7, 901, 176 1, 163, 078 999, 678 2, 708, 786 7, 987, 294 1, 543, 433	0 (478) (409) 0 0 0 0 0 0 0 0 0 0 (25,411) 0 0 0	(5,141,178) (50) (827) 95 174 556 21 32 (9,380) 5,680 (4,952) 1,850 1,649 2,022 200 (549) 276 1,911 419	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 4. 125 4. 175 3. 860 3. 650 2. 750 6. 125 5. 125 5. 125 1. 1988 2. 2000	XXX 4.100 4.470 3.810 3.710 2.950 6.130 4.440 2.230 4.240 2.2600 2.2050 2.2050 3.500 2.270 3.3020 5.290 2.210 3.1500	JJ MN JJ JJ	3,306,175 807 3,862 22,420 16,466 9,834 10,852 6,848 45,212 22,644 30,981 10,926 73,850 12,285 82,066 2,913 6,201 8,281 18,056 9,810	12,865,610 18,150 15,113 37,740 0 0 0 0 41,034 99,431 60,939 0 33,908 41,731 0 140,897 36,309 27,225 29,810 250,000 23,948	XXX .06/08/2017 .07/21/2017 .07/21/2017 .07/17/2017 .07/17/2017 .05/03/2007 .06/02/2016 .07/21/2017 .04/27/2017 .09/28/2016 .07/21/2017 .09/28/2016 .07/26/2017 .09/28/2016 .07/26/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017	XXX .06/15/2023 .05/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .05/15/2037 .09/30/2024 .08/15/2026 .07/15/2023 .05/03/2027 .02/14/2020 .11/16/2022 .01/15/2022 .01/15/2022 .05/03/2027 .05/15/2023 .05/03/2027 .02/14/2020 .05/03/2027 .05/03/2027 .05/03/2027 .05/03/2027 .05/03/2023 .05/04/2021
3199999. To 00101J-AH-9 00130H-BT-1 00206R-DP-4 00774M-AB-1 00912X-AX-2 01626P-AH-9 020002-AV-3 02005H-AV-2 02079K-AC-1 02155F-AA-3 02058H0-EL-9 02665II-CA-7 03027X-AL-4 03040II-AN-5 03098 1-AK-0 03162-OII-O 032654-AII-7 032654-AII-7 032654-AII-7 032654-AII-7 032654-AII-7 032654-AII-7 0337833-CC-2 037833-CR-9	DITAL - U.S. Special Revenues Bonds  ADT CORP  ADT CORP  AES CORPORATION CORPORATE  AES CORPORATION CORPORATE  AET A T & T CORPORATION CORPORATE  AET CAPPER INC.  ALL TELLAND CAPITAL LTD CORPORATE  ALL MENTATION COUCHE-TARD INC CORPORATE  ALL MENTATION COUCHE-TARD INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  AMERICAN SYPPESS OREDIT CORPORATION  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN WATER CAPITAL CORP CORPORATE  AMERICAN WATER CAPITAL CORP CORPORATE  AMERICAN WATER CAPITAL CORP CORPORATE  AMERICAN WATER CAPITAL CORP CORPORATE  AMERICAN WATER CAPITAL CORP CORPORATE  AMERICAN CORPORATE  CORPORATE  AMERICAN CORPORATE  AMERICAN CORPORATE  AMERICAN CORPORATE  CORPORATE  AMERICAN CORPORATE  CORPORATE  AMERICAN CORPORATE  CORPORATE  AMERICAN CORPORATE  AMERICAN CORPORATE  CORPORATE  AMERICAN CORPORATE  C			1	3FE	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 873,50 3,636,41 2,937,57 1,311,61 2,029,80 4,214,00 3,780,00 7,898,76 1,162,88 1,002,37 2,708,51 7,985,37 1,542,85 1,315,00	8 XXX 8 .100.0000 1 .101875 7 .102.3900 4 .98.9377 4 .98.9370 4 .98.9370 4 .98.97500 3 .102.5000 6 .94.2530 6 .94.2530 6 .101.4480 8 .99.4820 6 .100.0480 8 .99.4820 6 .101.0400 6 .90.91870 6 .90.91870 6 .90.91870 6 .90.91870	490, 015, 883 440, 000 631, 625 1, 812, 303 1, 004, 211 3, 033, 716 709, 134 864, 063 3, 773, 563 2, 827, 590 1, 281, 250 2, 084, 756 4, 198, 140 3, 781, 814 7, 703, 154 1, 149, 459 999, 900 2, 694, 851 8, 694, 851 8, 694, 851 8, 694, 851 8, 694, 851 8, 694, 851	465, 319, 362 440, 000 620, 000 1, 770, 000 1, 175, 000 3, 140, 000 710, 000 875, 000 3, 490, 000 1, 250, 000 2, 055, 000 4, 220, 000 3, 780, 000 7, 910, 000 1, 165, 000 990, 000 1, 165, 000 8, 000, 000 1, 545, 000 1, 176, 000 1, 176, 000 1, 176, 000 1, 176, 000 1, 176, 000 1, 176, 000 1, 176, 000 1, 176, 000 1, 176, 000 1, 176, 000 1, 176, 000 1, 176, 000 1, 176, 000 1, 176, 000	492, 387, 740 440, 000 631, 436 1, 768, 962 1, 1010, 038 3, 110, 600 709, 070 873, 699 3, 627, 033 2, 945, 427 1, 281, 250 2, 031, 156 4, 215, 657 3, 780, 000 7, 901, 176 1, 163, 078 999, 678 2, 708, 786 7, 987, 294 1, 543, 433 1, 315, 000	0 (478) (409) 0 0 0 0 0 0 0 0 0 0 (25,411) 0 0 0	(5,141,178) (50) (827) 95 174 556 21 32 (9,380) 5,680 (4,952) 1,350 1,649 0 2,02 200 (549) 276 1,901	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 4. 125 4. 875 3. 800 3. 650 2. 750 6. 125 5. 125 5. 125 1. 998 5. 375 2. 000 2. 250 3. 300 2. 250 3. 300 2. 250 3. 300 5. 500 5. 500 5. 200 3. 125 5. 3. 325 5. 3. 325 5. 3. 325 5. 3. 325 5. 3. 325 5. 3. 325 5. 3. 325	XXX 4,100 4,470 3,810 3,710 2,950 3,560 6,130 4,440 2,230 4,240 2,050 2,250 2,250 3,020 2,270 3,020 5,290 2,210 3,150 1,580 3,340	XXX  JD  MN  MN  MS  JJ  JI  MN  MS  FA  JJ  JI  MN  MN  MN  MN  MN  MN  MN  MN  MN  M	3,306,175 807 3,862 22,420 16,466 9,834 10,852 6,848 45,212 22,644 30,981 10,926 73,850 12,285 82,066 2,913 6,201 8,281 18,056 9,810 5,844	12,865,610 18,150 15,113 37,740 0 0 0 41,034 89,431 60,939 0 33,908 41,731 0,0 140,897 36,309 27,225 29,810 250,000	XXX .06/08/2017 .07/21/2017 .07/12/2017 .07/17/2017 .07/17/2017 .11/13/2017 .05/03/2007 .06/22/2017 .08/02/2016 .07/21/2017 .04/27/2017 .02/13/2017 .11/13/2017 .09/28/2016 .11/14/2016 .05/08/2017 .11/30/2016 .05/08/2017 .11/30/2016 .05/08/2017	XXX .06/15/2023 .05/15/2023 .05/15/2023 .05/15/2023 .07/21/2024 .07/21/2027 .05/15/2023 .07/26/2027 .05/15/2037 .09/30/2024 .08/15/2026 .07/15/2023 .05/03/2027 .02/14/2020 .11/16/2022 .12/01/2026 .05/20/2025 .05/11/2020 .12/05/2023 .08/04/2021 .05/01/2027
3199999. To 00101J-AH-9 00130H-BT-1 00206R-UP-4 00774M-AB-1 00912X-AX-2 01626P-AH-9 02002-AV-3 02005N-AV-2 02078X-AC-1 02155F-AA-3 02568I0-EL-9 02665II-CA-7 03027X-AL-4 03040III-AK-5 030981-AK-0 03162-CM-0 03162-AM-7 037833-CC-2 037833-CC-9 037833-CC-9 037833-CC-9 037833-CC-9 037833-CC-9	ATAI - U.S. Special Revenues Bonds  ADT CORP ADT CORPORATE AES CORPORATION CORPORATE A T & T CORPORATION CORPORATE A T & T CORPORATION CORPORATE A T & T CORPORATION CORPORATE AIR LEASE CORPORATION CORPORATE ALL MENTATION COUCHE-TARD INC CORPORATE ALLY FINANCIAL INC CORPORATE ALLY FINANCIAL INC CORPORATE ALLY FINANCIAL INC CORPORATE ALLY FINANCIAL INC CORPORATE ALLY FINANCIAL INC CORPORATE ALLY FINANCIAL INC CORPORATE ALLY FINANCIAL INC CORPORATE ALLY FINANCIAL INC CORPORATE AMERICAN HONDA FINANCE CORPORATE AMERICAN HONDA FINANCE CORPORATE AMERICAN HONDA FINANCE CORPORATE AMERICAN WATER CAPITAL CORPORATE AMERICAN WATER CAPITAL CORPORATE AMERICAN WATER CAPITAL CORPORATE AMERICAN BORDA SERVICES CORPORATE AMERICAN BORDA SERVICES CORPORATE ANALOS DEVICES CORPORATE APPLE INC CORPORATE APPLE INC CORPORATE			1	### ### ### ### ### #### #### ########	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 709,04 873,50 3,636,41 2,937,57 1,311,61 2,029,80 4,214,00 3,780,00 7,898,76 1,162,88 1,002,37 2,708,51 7,985,37 1,542,85	8 XXX 8 .100.0000 1 .101.875 7 .102.3900 4 .98.9370 4 .98.5260 9 .98.7500 3 .102.5000 0 .99.4253 3 .102.5000 0 .99.480 8 .97.880 0 .98.880 0 .98.880 0 .99.880 0 .99.880 0 .99.880 0 .99.880 0 .99.880 0 .99.880 0 .99.880 0 .99.880	490, 015, 883 .440, 000 .631, 625 .1, 812, 903 .1, 004, 211 .3, 093, 716 .709, 134 .864, 063 .3, 773, 563 .2, 827, 590 .1, 281, 250 .2, 084, 756 .4, 198, 140 .3, 781, 814 .7, 703, 154 .1, 149, 459 .999, 900 .2, 694, 851 .8, 014, 960 .1, 500, 844 .1, 331, 319 .5, 927, 100	465,319,362 440,000 620,000 1,770,000 1,015,000 3,140,000 7710,000 3,490,000 3,000,000 1,250,000 4,220,000 3,791,000 1,165,000 1,165,000 1,165,000 1,165,000 1,165,000 1,165,000 1,165,000 1,165,000 1,165,000 1,545,000 1,545,000 1,545,000	492,387,740 440,000 631,436 1,768,962 1,1010,038 3,110,600 709,070 873,699 3,627,033 2,945,427 1,281,250 2,031,156 4,215,657 3,780,000 7,901,176 1,163,078 2,999,678 2,708,786 7,987,294 1,543,433 1,315,000 5,993,306	0 (478) (409) 0 0 0 0 0 0 0 0 0 0 (25,411) 0 0 0	(5,141,178) (50) (827) 95 174 556 21 32 (9,380) 5,680 (4,952) 1,350 2,02 200 (549) 276 1,901 419	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 4 125 4 876 3 880 3 850 2 750 6 125 5 125 1 1988 5 375 3 3000 2 2600 2 2500 3 3000 5 500 2 200 3 302 2 300 5 500 2 200 3 302 2 200 3 302 2 200 3 302 2 200 2 250 2 200	XXX 4,100 4,470 3,810 3,710 2,950 6,130 4,440 2,230 4,240 3,440 2,2,050 2,2,00 2,2,00 2,2,00 2,2,00 2,2,00 3,00 3	XXX  JD  MN  MS  JJ  JJ  MN  MS  FA  JJ  MN  MN  MN  MN  MN  MN  MN  MN  MN	3,306,175 807 3,862 22,420 16,466 9,834 10,852 6,848 45,212 22,644 30,981 10,926 73,850 12,285 82,066 2,913 6,201 8,281 18,056 9,810 5,844 52,683	12,865,610 18,150 15,113 37,740 0 0 0 0 41,034 89,431 60,939 0 33,908 41,731 0 140,897 36,309 27,225 29,810 250,000 23,948 21,044	XXX .06/08/2017 .07/21/2017 .07/21/2017 .07/21/2017 .07/17/2017 .07/17/2017 .05/03/2007 .06/22/2017 .08/02/2016 .07/21/2017 .04/27/2017 .09/28/2016 .07/31/2017 .09/28/2016 .07/31/2017 .09/28/2016 .05/08/2017 .11/30/2016 .05/08/2017 .11/30/2016 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2016 .05/04/2016 .05/04/2016	XXX .06/15/2023 .05/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .07/26/2027 .05/15/2037 .09/30/2024 .08/15/2026 .07/15/2023 .05/03/2027 .02/14/2020 .11/16/2022 .12/01/2026 .05/20/2025 .05/11/2020 .12/05/2023 .08/04/2021 .05/11/2027
3199999. To 00101J-AH-9 00101J-AH-9 00100H-BT-1 00206R-DP-4 00774M-AB-1 00912Y-AX-2 01626P-AH-9 020002-AV-3 02005H-AV-2 02075K-AC-1 02155F-AA-3 0258II0-EL-9 02665II-CA-7 03027X-AL-4 03040II-AN-5 030981-AK-0 031162-OII-0	ATAI - U.S. Special Revenues Bonds  ADT CORP AES CORPORATION CORPORATE  AES CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  AERICAP IRELAND CAPITAL LTD CORPORATE  ALL ILEMATATION COUCHE-TARD INC CORPORATE  ALL IMENITATION COUCHE-TARD INC CORPORATE  ALL STATE  ALL STATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY BERT INC CORPORATE  ALLY BERT INC CORPORATE  AMERICAN EXPRESS CREDIT CORPORATION  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN TOWN WATER CAPITAL CORP CORPORATE  AMERICAN TOWN WATER CAPITAL CORPORATE  AMERICAN DIVERS OF CORPORATE  AMERICAN DIVERS OF CORPORATE  AMERICAN DIVERS OF CORPORATE  AMERICAN DIVERS OF CORPORATE  AMERICAN TOWN OF CORPORATE  AMERICAN TOWN OF CORPORATE  AMERICAN TOWN OF CORPORATE  AMERICAN TOWN OF CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE			1	SFE	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 709,04 873,50 3,636,41 2,937,57 1,311,61 2,029,80 4,214,00 3,780,00 7,898,76 1,162,88 1,002,37 2,708,51 7,985,37 1,315,00 5,993,28	8 XXX 8 .100.0000 7 .102.3900 7 .102.3900 4 .98.370 4 .98.5260 9 .99.8780 4 .98.7500 3 .108.1250 0 .94.253 3 .102.5000 6 .101.4480 8 .99.4820 0 .100.0480 8 .97.3850 5 .101.0000 0 .99.4410 8 .100.1870 0 .100.2400 0 .100.0480 8 .99.4820 0 .100.0480 8 .99.4820 0 .100.0480 8 .99.4820 0 .100.0480 8 .99.4820 0 .100.0480 0 .98.6680	490, 015, 883	465,319,362 440,000 620,000 1,770,000 1,015,000 3,140,000 7710,000 3,490,000 3,490,000 4,220,505,000 4,220,500 4,220,000 3,780,000 7,910,000 1,165,000 990,000 2,710,000 1,1545,000 1,1545,000 1,1545,000 1,1545,000 1,1545,000 1,1545,000 1,1315,000 6,000,000	492, 387, 740 440, 000 631, 436 1, 768, 962 1, 010, 038 3, 110, 600 709, 070 873, 699 3, 627, 033 2, 945, 427 1, 281, 250 2, 031, 156 4, 215, 657 3, 780, 000 7, 901, 176 1, 163, 078 2, 798, 786 7, 987, 244 1, 543, 433 1, 315, 000 5, 993, 306 986, 677	0 (478) (409) 0 0 0 0 0 0 0 0 0 0 (25,411) 0 0 0	(5,141,178) (50) (827) 95 174 556 21 32 (9,380) 5,680 (4,952) 1,350 1,649 2,022 200 (549) 2,76 1,911 419	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 4, 125 4, 175 3, 860 3, 650 2, 2750 3, 3, 550 6, 125 5, 125 5, 195 3, 300 2, 2, 000 2, 2, 000 2, 2, 000 2, 2, 000 3, 3, 000 2, 2, 000 3, 3, 000 2, 2, 000 3, 3, 000 2, 2, 000 3, 3, 000 2, 000 3, 3, 000 2, 000 3, 3, 000 2, 000 3, 3, 000 2, 000 3, 3, 000 3, 0	XXX 4.100 4.470 3.810 3.710 2.950 6.130 4.440 2.230 4.240 2.2050 2.2050 2.2050 2.2050 3.3020 2.210 3.3150 1.580 3.3200 2.910 3.340	XXX JD MN MS JJ JJ MN MS JJ JJ MN MS JJ JJ MN MN MS JJ JD MN MN MN MN MN MN MN MN MN MN MN MN MN	3,306,175 807 3,862 22,420 16,466 9,834 10,852 6,848 45,212 22,644 30,981 10,926 73,850 12,285 82,066 2,913 6,201 8,281 18,056 9,810 5,844	12,865,610 18,150 15,113 37,740 0 0 0 141,034 99,431 60,939 0 33,908 41,731 0 140,897 25,309 22,225 29,810 250,000 23,948 21,040 0 0 16,426	XXX .06/08/2017 .07/21/2017 .07/21/2017 .07/17/2017 .07/17/2017 .05/03/2007 .06/02/2016 .07/19/2017 .06/02/2016 .07/21/2017 .04/27/2017 .09/28/2016 .07/21/2017 .09/28/2016 .07/26/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017	XXX .06/15/2023 .05/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .05/15/2037 .09/30/2027 .05/15/2037 .09/30/2024 .07/15/2023 .05/03/2027 .02/14/2020 .11/16/2022 .01/15/2022 .01/15/2022 .05/11/2026 .05/20/2025 .05/11/2026 .05/20/2025 .05/11/2020 .05/11/2020 .05/11/2020 .05/11/2020 .05/11/2027 .09/12/2027
3199999. To 00101J-HH-9 00130H-BT-1 00206R-DP-4 00774M-AB-1 00912X-AX-2 01626P-AH-9 020002-AV-3 02005N-AV-2 02079K-AC-1 02155F-AA-3 02005N-AV-2 02058W0-EL-9 02665II-CA-7 03027X-AL-4 03040W-AN-5 030981-AK-0 03162-CM-0 032654-AM-7 037833-CR-9 037833-CR-9 037833-CR-9 037833-CR-9 037833-CR-9	ATAI - U.S. Special Revenues Bonds  ADT CORP  ADT CORP  AES CORPORATION CORPORATE  AES CORPORATION CORPORATE  AET AT & T CORPORATION CORPORATE  AET AT & T CORPORATION CORPORATE  ALL STAIN CORPORATION CORPORATE  ALL TRIANCIAL INC CORPORATE  ALL MENTATION COUCHE-TARD INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN WATER CAPITAL CORP CORPORATE  AMERICAN WATER CAPITAL CORP CORPORATE  AMERICAN WATER CAPITAL CORP CORPORATE  AMERICAN WATER CAPITAL CORP CORPORATE  AMERICAN WATER CAPITAL CORP CORPORATE  AMERICAN CORPORATE  AMERICAN CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE			1	### ### ### ### ### ### ### ### ### ##	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 873,50 3,636,41 2,937,57 1,311,61 2,029,80 4,214,00 3,780,00 7,898,76 1,162,88 1,002,37 1,798,57 7,985,37 1,315,00 5,993,28	8 XXX 8 .100.0000 1 .1018.75 7 .102.3900 4 .98.9377 4 .98.9370 4 .98.9370 4 .98.97500 3 .102.5000 6 .94.2530 6 .94.2530 6 .94.2530 6 .94.2530 6 .94.2530 6 .94.2530 6 .97.3650 6 .98.6660 6 .90.6600 6 .90.110.000 6 .99.41000	490, 015, 883	465, 319, 362 440, 000 620, 000 1, 770, 000 1, 175, 000 3, 140, 000 7710, 000 875, 000 3, 490, 000 1, 250, 000 4, 220, 000 3, 780, 000 7, 910, 000 1, 165, 000 990, 000 1, 545, 000 8, 000, 000 1, 315, 000 990, 000 1, 315, 000 1, 315, 000 1, 315, 000 1, 315, 000 1, 315, 000 1, 315, 000 1, 315, 000 1, 315, 000 1, 315, 000 1, 375, 0	492, 387, 740 440, 000 631, 436 1, 768, 962 1, 1010, 038 3, 110, 600 709, 070 873, 699 3, 627, 033 2, 945, 427 1, 281, 250 2, 031, 156 4, 215, 657 3, 780, 000 7, 901, 176 1, 163, 078 999, 678 2, 708, 786 7, 987, 294 1, 543, 433 1, 315, 000 5, 993, 306 998, 677 772, 418	0 (478) (409) 0 0 0 0 0 0 0 0 0 0 (25,411) 0 0 0	(5,141,178) (50) (827) 95 174 556 21 32 (9,380) 5,680 (4,952) 1,350 1,649 0 2,02 2,00 (549) 2,76 1,901 419 2,76 1,901 419 0,01 1,901	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 4. 125 4. 875 3. 800 3. 650 2. 750 6. 125 5. 125 5. 125 5. 125 5. 375 3. 300 2. 2000 2. 2500 3. 3. 300 2. 250 3. 300 5. 500 5. 500 5. 500 5. 500 5. 500 5. 500 5. 500 5. 500 5. 500 5. 500 5. 500 5. 500 5. 500 6. 000 6. 000 6. 000 6. 000 6. 000 6. 000 6. 000 6. 000 6. 000	XXX 4,100 4,470 3,810 3,710 2,950 3,560 6,130 4,440 2,230 4,240 2,050 2,200 3,020 2,270 3,020 5,290 2,270 3,150 1,580 2,910 3,340 3,340 3,340 3,350	XXX JD MN MS JJ JJ MN MS JJ JJ MN MS JJ JJ MN MN MS JJ JD MN MN MN MN MN MN MN MN MN MN MN MN MN	3,306,175 807 3,862 22,420 16,466 9,834 10,852 6,848 45,212 22,644 30,981 10,926 73,850 12,285 82,066 2,913 6,201 8,281 18,056 9,810 5,844 52,683 8,258	12,865,610 18,150 15,113 37,740 0 0 0 0 0 41,034 89,431 60,939 0 0 33,908 41,731 0 0 140,897 36,309 27,225 29,810 250,000 23,948 21,040 0 0 16,426 21,600	XXX  .06/08/2017 .07/21/2017 .01/31/2017 .07/31/2017 .07/17/2017 .07/17/2017 .07/17/2017 .07/17/2017 .05/03/2007 .08/02/2016 .07/27/2017 .08/02/2016 .07/27/2017 .02/13/2017 .11/13/2017 .11/13/2017 .11/13/2017 .11/13/2016 .07/26/2017 .05/08/2016 .17/14/2016 .07/26/2017 .05/08/2017 .10/08/2016 .07/26/2017 .09/05/2017 .09/05/2017 .09/05/2017	XXX .06/15/2023 .05/15/2023 .05/15/2023 .05/15/2023 .07/21/2027 .07/21/2027 .07/26/2027 .05/15/2037 .08/30/2024 .08/15/2026 .07/15/2023 .05/03/2027 .02/14/2020 .11/16/2022 .12/01/2026 .05/2/2025 .05/11/2020 .12/05/2023 .08/04/2021 .05/11/2027 .09/11/2027 .09/12/2027 .04/01/2027
3199999. To 00101J-AH-9 00130H-BT-1 00206R-UP-4 00774M-AB-1 00912X-AX-2 01626P-AH-9 020002-AV-3 02005N-AV-2 0275K-AC-1 02155F-AA-3 02568I0-EL-9 02665II-CA-7 03027X-AL-4 03040II-AN-5 030981-AK-0 031162-OII-O 03162-AM-7 037833-CC-2 037833-CB-9 037833-CB-9 037833-CB-9 037833-CB-9 037833-CB-9 037838L-AU-8 04351L-AB-6	ATAI - U.S. Special Revenues Bonds  ADT CORP  AES CORPORATION CORPORATE  AES CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  ALL STATE  ALL MENTATION COUCHE-TARD INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY GROWN CORPORATE  ALTICE US FIN I CORP  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE  AMERICAN HONDA FINANCE  AMERICAN HONDA FINANCE  AMERICAN HONDA FINANCE  AMERICAN HONDA FINANCE  AMERICAN HONDA FINANCE  AMERICAN HONDA FINANCE  AMERICAN HONDA FINANCE  CORPORATE  AMERICAN WATER CAPITAL CORPORATE  AMIGEN INC  ANDALOS DEVICES  CORPORATE  APPLE INC  CORPORATE  CORPORATE  APPLE INC  CORPORATE  APPLE INC  CORPORATE  CORPORATE  APPLE INC  CORPORATE  CO			1	### ### ### ### ### ### ### ### ### ##	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 709,04 873,50 1,311,61 2,029,80 4,214,00 3,780,00 7,898,76 1,162,88 1,002,37 2,708,51 7,985,37 1,542,85 1,315,60 5,993,28 986,48 7,81,20 4,733,00	8 XXX 8 .100.0000 1 .101.875 7 .102.3900 4 .98.9370 4 .98.9370 4 .98.5260 9 .99.8780 4 .98.7500 3 .102.5000 0 .94.2530 3 .102.5000 0 .94.2530	490, 015, 883	465, 319, 362 440, 000 620, 000 1, 770, 000 1, 1015, 000 3, 140, 000 710, 000 875, 000 3, 490, 000 2, 055, 000 4, 220, 000 7, 910, 000 1, 165, 000 2, 7, 910, 000 1, 165, 000 1, 165, 000 1, 1545, 000 1, 315, 000 1, 345, 000	492, 387, 740 440, 000 631, 436 1, 768, 962 1, 1010, 038 3, 110, 600 709, 070 873, 699 3, 627, 033 2, 945, 427 1, 281, 250 2, 031, 156 4, 215, 657 3, 780, 000 7, 901, 176 1, 163, 078 2, 708, 796 7, 987, 294 1, 543, 433 1, 315, 000 5, 993, 306 986, 677 772, 418 4, 733, 000	0 (478) (409) 0 0 0 0 0 0 0 0 0 0 (25,411) 0 0 0	(5,141,178) (50) (827) 95 174 556 21 32 (9,380) 5,680 (4,952) 1,350 0,0 2,022 200 (549) 276 1,901 419 0,0 2,1 2,1 2,1 2,1 2,1 2,1 2,1 2,1	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 4 125 4 876 3 880 3 650 2 750 6 125 5 125 1 988 5 375 3 300 2 200 2 250 3 300 2 200 3 302 5 500 3 300 6 300 3 3945	XXX 4,100 4,470 3,810 3,710 2,950 6,130 4,240 4,240 3,440 2,2,050 2,600 2,2,070 3,020 5,290 2,2,070 3,150 1,580 3,200 2,2,100 3,150 1,580 3,200 3,340 3,340 3,340	XXX JD MN MS JJ JJ MN MS JJ JJ MN MS JJ JJ MN MN MS JJ JD MN MN MN MN MN MN MN MN MN MN MN MN MN	3,306,175 807 3,862 22,420 16,466 9,834 10,852 6,848 45,212 22,644 30,981 10,926 73,850 12,285 82,066 2,913 6,201 8,281 18,056 9,810 5,844 52,683 8,258 8,2588 14,400 23,858	12,865,610 18,150 15,113 37,740 0.0 0.0 0.0 41,034 89,431 60,939 0.33,908 41,731 0.140,897 36,309 27,225 29,810 250,000 23,948 21,040 0.0 16,426 21,600	XXX .06/08/2017 .07/21/2017 .01/31/2017 .07/31/2017 .07/31/2017 .07/31/2017 .07/31/2017 .07/31/2017 .05/03/2007 .06/22/2017 .08/02/2016 .07/21/2017 .04/27/2017 .09/28/2016 .07/28/2016 .07/28/2016 .07/28/2017 .05/08/2017 .11/31/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017	XXX .06/15/2023 .05/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .07/26/2027 .05/15/2037 .09/30/2024 .08/15/2026 .07/15/2023 .05/03/2027 .02/14/2020 .11/16/2022 .12/01/2026 .05/20/2025 .05/11/2026 .05/20/2025 .05/11/2020 .12/05/2023 .08/04/2021 .05/11/2027 .09/12/2027 .04/01/2027 .04/01/2027 .03/01/2021 .11/15/2046
3199999. To 00101J-AH-9 00101J-AH-9 00100H-BT-1 00206R-DP-4 00774M-AB-1 00122V-AX-2 01626P-AH-9 020002-AV-3 02005H-AV-2 02075K-AC-1 02155F-AA-3 0258II0-EL-9 02665II-CA-7 030027X-AL-4 03040III-AH-5 030981-AK-0 031162-CIII-0	ATAI - U.S. Special Revenues Bonds  ADT CORP  AES CORPORATION CORPORATE  AES CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  AERICAP IRELAND CAPITAL LTD CORPORATE  ALL ILENATATION COUCHE-TARD INC CORPORATE  ALL IMENITATION COUCHE-TARD INC CORPORATE  ALL STATE  ALL STATE  ALL STATE  CORPORATE  ALL STATE  ALL PINANCIAL INC CORPORATE  ALL PINANCIAL INC CORPORATE  ALL PINANCIAL INC CORPORATE  ALL PINANCIAL INC CORPORATE  AMERICAN ESTIN CORPORATE  AMERICAN FORMANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE  AMERICAN HONDA FINANCE  AMERICAN HONDA FINANCE  AMERICAN WATER CAPITAL CORP CORPORATE  AMERICAN WATER CAPITAL CORP CORPORATE  AMERICAN WATER CAPITAL CORPORATE  AMERICAN STATE  AMICOS DEVICES  CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLEINC CORPORATE  APPLEINC CORPORATE  ARCENTION HEALTH ALLIANCE CORPORATE  ANCION TOTAL  ANCION THAL ALLIANCE CORPORATE  AVALONBAY COMMUNITIES INC CORPORATE			1	### ### ### ### ### #### #### ########	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 709,04 873,50 3,636,41 2,937,57 1,311,61 2,029,80 4,214,00 3,780,00 7,898,76 1,162,88 1,002,37 2,708,51 1,315,00 5,983,28 986,48 781,20 4,733,00 1,958,88	8 XXX 8 .100.0000 7 .102.3900 7 .102.3900 4 .98.3270 4 .98.5260 9 .99.8780 4 .98.7500 3 .100.1250 0 .94.253 3 .102.5000 0 .94.253 3 .102.5000 0 .100.0480 8 .97.3850 5 .101.0000 0 .99.450 5 .101.0000 0 .99.450 6 .101.2410 0 .101.2410 0 .101.2410 0 .98.7650 6 .101.2410 0 .98.7650 6 .101.2410 0 .98.7650 0 .98.7650 0 .101.2410 0 .105.6350 0 .98.7650	490, 015, 883	465,319,362 440,000 620,000 1,770,000 1,015,000 3,140,000 7710,000 3,490,000 3,490,000 3,2,055,000 4,220,000 3,780,000 3,780,000 1,165,000 990,000 2,710,000 1,345,000 1,1545,000 1,345,000	492, 387, 740 440, 000 631, 436 1, 768, 962 1, 010, 038 3, 110, 600 709, 070 873, 699 3, 627, 033 2, 945, 427 1, 281, 250 2, 031, 156 4, 215, 657 3, 780, 000 7, 901, 176 1, 163, 078 999, 678 2, 708, 786 7, 987, 294 1, 313, 150 1, 315, 000 5, 993, 306 986, 677 772, 418 4, 733, 000 1, 959, 511	0 (478) (409) 0 0 0 0 0 0 0 0 0 0 (25,411) 0 0 0	(5,141,178) (50) (827) 95 174 556 21 32 (9,380) 5,680 (4,952) 1,350 1,649 0 2,02 2,00 (549) 2,76 1,901 419 2,76 1,901 419 0,01 1,901	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 4, 125 4, 175 3, 860 3, 650 2, 2750 6, 125 5, 125 1, 1988 5, 375 3, 300 2, 2, 000 2, 2, 000 2, 2, 000 3, 3, 000 2, 2, 000 3, 3, 000 2, 2, 000 3, 3, 000 2, 000 3, 3, 000 3, 3, 000 3, 3, 000 3, 3, 000 3, 3, 000 3, 3, 000 3, 3, 000 3, 3, 000 3, 3, 000 3, 3, 000 3, 3, 000 3, 000 3, 000	XXX 4.100 4.470 3.810 3.710 2.950 6.130 4.240 4.240 2.230 4.240 2.250 2.600 2.270 3.3020 2.210 3.3150 1.580 3.3200 2.910 3.340 3.340 3.340 3.350 3.300 2.910 3.340 3.340 3.340 3.340 3.340 3.340 3.340 3.340 3.340 3.340 3.340	XXX JD MN MS JJ JJ MN MS JJ JJ MN MS JJ JJ MN MN MS JJ JD MN MN MN MN MN MN MN MN MN MN MN MN MN	3,306,175 807 3,862 22,420 16,466 9,834 10,852 6,848 45,212 22,644 30,981 10,926 632,913 6,201 8,281 18,056 9,810 5,844 52,683 8,258 14,400	12,865,610 18,150 15,113 37,740 0 0 0 141,034 89,431 60,939 0,0 33,908 41,731 0,0 140,897 27,225 29,810 250,000 23,948 21,040 0 16,426 21,600 186,717 58,588	XXX .06/08/2017 .07/21/2017 .07/21/2017 .07/21/2017 .07/17/2017 .07/17/2017 .05/03/2007 .06/22/2017 .05/03/2007 .06/22/2017 .04/27/2017 .04/27/2017 .09/28/2016 .07/21/2017 .09/28/2016 .07/26/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017	XXX .06/15/2023 .05/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .07/26/2027 .05/15/2037 .09/30/2024 .08/15/2026 .07/15/2023 .05/03/2027 .02/14/2020 .11/16/2022 .01/15/2022 .12/01/2026 .05/20/2025 .05/11/2020 .12/05/2023 .08/04/2021 .05/11/2027 .09/12/2027 .09/12/2027 .09/12/2027 .09/12/2027 .09/11/2027 .03/01/2021 .11/15/2026
3199999. To 00101J-AH-9 00130H-BT-1 00206R-DP-4 00774M-AB-1 00912X-AY-2 01626P-AH-9 020002-AV-3 02005W-AV-2 02079K-AC-1 02155F-AA-3 0205W-AV-2 02665II-CA-7 03027X-AL-4 03040W-AN-5 030981-AK-0 031162-CI-0 032654-AM-7 037833-CR-9 037833-CR-9 037833-CR-9 037833-CR-9 037833-CR-9 037831-AB-6 0534BE-AY-5 056574-AA-1	ATAI - U.S. Special Revenues Bonds  ADT CORP  ADT CORP  AES CORPORATION CORPORATE  AES CORPORATION CORPORATE  AES CORPORATION CORPORATE  AET AT & T CORPORATION CORPORATE  ALL STAIN CORPORATION CORPORATE  ALL TREASE CORPORATION CORPORATE  ALL MENTATION COUCHE-TARD INC CORPORATE  ALL MENTATION COUCHE-TARD INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  AMERICAN SYMPESS OREDIT CORPORATION  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN WATER CAPITAL CORP CORPORATE  AMERICAN WATER CAPITAL CORP CORPORATE  AMERICAN WATER CAPITAL CORP CORPORATE  AMERICAN WATER CAPITAL CORP CORPORATE  AMORIN INC CORPORATE  AMORIN INC CORPORATE  AMORIN INC CORPORATE  AMORIN INC CORPORATE  AMORIN INC CORPORATE  APPLE INC CORPORATE  AVALORBAY COMMUNITIES INC CORPORATE  AVALORBAY COMMUNITAL GROUP TRUST CORPORATE			1	### ### ### ### ### ### ### ### ### ##	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 873,50 3,636,41 2,937,57 1,311,61 2,029,80 4,214,00 3,780,00 7,898,76 1,162,88 1,002,37 1,542,57 1,315,50 5,993,28 4,214,00 7,898,76 1,162,88 1,002,37 1,542,37 1,542,37 1,542,37 1,542,37 1,315,00 1,985,88 2,499,92 2,499,92	8 XXX 8 .100.0000 1 .101875 7 .102.3900 4 .98.9377 4 .98.9377 4 .98.526 9 .99.8780 4 .99.7500 3 .102.5000 6 .101.480 8 .99.4820 0 .100.0480 8 .99.4820 0 .100.0480 8 .99.4820 0 .100.0480 8 .99.7800 0 .101.2410 0 .98.6660 0 .98.6660 0 .98.6660 0 .101.6800 0 .99.410	490, 015, 883	465, 319, 362 440, 000 620, 000 1, 770, 000 1, 175, 000 3, 140, 000 7710, 000 875, 000 3, 40, 000 1, 250, 000 2, 055, 000 4, 220, 000 3, 791, 000 1, 165, 000 2, 7, 910, 000 1, 165, 000 2, 710, 000 1, 155, 000 1, 1545, 000 1, 1315, 000 1, 1315, 000 1, 1315, 000 1, 1315, 000 1, 1315, 000 1, 1315, 000 1, 1315, 000 1, 2, 770, 000 1, 1315, 000 1, 270, 000 1, 270, 000 1, 270, 000 1, 270, 000 1, 270, 000 1, 270, 000 1, 270, 000 1, 270, 000 1, 270, 000 1, 270, 000 1, 250, 000 2, 500, 000 2	492, 387, 740 440, 000 631, 436 1, 768, 962 1, 1010, 038 3, 110, 600 709, 070 873, 699 3, 627, 033 2, 945, 427 1, 281, 250 2, 031, 156 4, 215, 657 3, 780, 000 7, 901, 176 1, 163, 078 9, 678 2, 708, 786 7, 987, 294 1, 543, 433 1, 315, 000 5, 993, 306 986, 677 772, 418 4, 733, 000 1, 959, 511 2, 499, 511	0 (478) (409) 0 0 0 0 0 0 0 0 0 0 (25,411) 0 0 0	(5,141,178) (50) (827) 95 174 556 21 32 (9,380) 5,680 (4,952) 1,350 0,0 2,022 200 (549) 276 1,901 419 0,0 2,1 2,1 2,1 2,1 2,1 2,1 2,1 2,1	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 4. 125 4. 875 3. 800 3. 650 2. 750 6. 125 5. 12	XXX 4,100 4,470 3,810 3,710 2,950 3,560 6,130 4,440 2,230 4,240 3,340 2,050 2,270 3,020 5,290 2,270 3,150 1,580 3,340 2,210 3,150 1,580 3,340 2,210 3,340 2,210 3,340 2,210 3,340 2,210 3,340 2,230 2,210 3,150 1,580 3,200 2,210 3,150 1,580 3,340 2,210 3,340 3,340 2,230 3,340 2,230 7,120	XXX JD MN MS JJ JJ MN MS JJ JJ MN MS JJ JJ MN MN MS JJ JD MN MN MN MN MN MN MN MN MN MN MN MN MN	3,306,175 807 3,862 22,420 16,466 9,834 10,852 6,848 45,212 22,644 30,981 10,926 73,850 12,285 82,066 2,913 6,201 18,281 18,056 9,810 5,844 52,683 9,258 14,400 23,858 12,030	12,865,610 18,150 15,113 37,740 0 0 0 0 41,034 89,431 60,939 0 0 33,908 41,731 0 0 140,897 36,309 27,225 29,810 250,000 23,948 21,040 0 16,426 21,600 186,717 58,586	XXX  .06/08/2017 .07/21/2017 .01/31/2017 .07/31/2017 .07/17/2017 .07/17/2017 .07/17/2017 .07/17/2017 .07/19/2017 .08/03/2007 .08/02/2016 .07/21/2017 .08/02/2016 .07/21/2017 .02/13/2017 .11/13/2017 .11/13/2017 .11/13/2017 .11/13/2016 .07/26/2017 .05/08/2016 .07/26/2017 .09/05/2017 .09/05/2017 .09/05/2017 .09/05/2017 .09/05/2016 .09/26/2016	XXX .06/15/2023 .05/15/2023 .05/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .07/26/2027 .05/15/2037 .09/30/2024 .08/15/2026 .07/15/2023 .05/03/2027 .02/14/2020 .11/16/2022 .12/01/2026 .05/20/2025 .05/11/2020 .12/05/2023 .08/04/2021 .05/11/2027 .09/12/2027 .04/01/2027 .03/01/2021 .11/15/2046 .10/15/2026
3199999. To 00101J-AH-9 00130H-BT-1 00206R-IP-4 00774M-AB-1 00912X-AX-2 01626P-AH-9 02002-AV-3 02005N-AV-2 0205W-AC-1 02155F-AA-3 0256III-BII-2 02665III-CA-7 03027X-AL-4 03040III-AR-5 030981-AK-0 031162-CM-0 03162-AM-7 037833-CC-2 037833-CB-9 03981-AK-0 03981-AK-0 03162-CM-0 03162-AM-7 037833-CB-9 03981-AK-0 036574-AM-7 037833-CB-9 0356574-AB-7 037833-CB-9 0356574-AB-1 035677-AB-6 05548E-AV-5 056677-AB-1 056677	ATAI - U.S. Special Revenues Bonds  ADT CORP  AES CORPORATION CORPORATE  AES CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  AERICAP IRELAND CAPITAL LTD CORPORATE  ALL ILENATATION COUCHE-TARD INC CORPORATE  ALL IMENITATION COUCHE-TARD INC CORPORATE  ALL STATE  ALL STATE  ALL STATE  CORPORATE  ALL STATE  ALL PINANCIAL INC CORPORATE  ALL PINANCIAL INC CORPORATE  ALL PINANCIAL INC CORPORATE  ALL PINANCIAL INC CORPORATE  AMERICAN ESTIN CORPORATE  AMERICAN FORMANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE  AMERICAN HONDA FINANCE  AMERICAN HONDA FINANCE  AMERICAN WATER CAPITAL CORP CORPORATE  AMERICAN WATER CAPITAL CORP CORPORATE  AMERICAN WATER CAPITAL CORPORATE  AMERICAN STATE  AMICOS DEVICES  CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLEINC CORPORATE  APPLEINC CORPORATE  ARCENTION HEALTH ALLIANCE CORPORATE  ANCION TOTAL  ANCION THAL ALLIANCE CORPORATE  AVALONBAY COMMUNITIES INC CORPORATE			1	### ### ### ### ### ### ### ### ### ##	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 709,04 873,50 3,636,41 2,937,57 1,311,61 2,029,80 4,214,00 3,780,00 7,898,76 1,162,88 1,002,37 2,708,51 7,985,37 1,542,86 1,315,60 5,993,28 986,48 7,81,20 4,733,00 1,958,88 2,499,92 625,00	8 XXX 8 .100.0000 1 .101.875 7 .102.3900 4 .98.9370 4 .98.9370 4 .98.5260 9 .99.8780 4 .98.7500 3 .102.5000 0 .94.2530 3 .102.5000 0 .94.2530 0 .94.2530 0 .94.2530 0 .94.2530 0 .94.2530 0 .94.2530 0 .101.4400 8 .97.3650 0 .99.4410 8 .97.3650 0 .99.4410 0 .99.4410 0 .99.760 0 .99.760 0 .99.760 0 .99.7760 0 .99.77760 0 .99.777760 0 .99.7777777777777777777777777777777777	490, 015, 883	465, 319, 362 440, 000 620, 000 1, 770, 000 1, 1015, 000 3, 140, 000 875, 000 3, 490, 000 1, 255, 000 4, 220, 000 3, 791, 000 1, 165, 000 2, 7910, 000 1, 165, 000 1, 165, 000 2, 1710, 000 1, 1545, 000 1, 315, 000 1, 315, 000 1, 345, 000 1, 345, 000 1, 345, 000 1, 365, 000 2, 270, 000 1, 365, 000 3, 000, 000 1, 255, 000 3, 000, 000 1, 255, 000 3, 000, 000 1, 255, 000 3, 000, 000 2, 250, 000 3, 255, 000	492, 387, 740 440, 000 631, 436 1, 768, 962 1, 1010, 038 3, 110, 600 709, 070 873, 699 3, 627, 033 2, 945, 427 1, 281, 250 2, 031, 156 4, 215, 657 3, 780, 000 7, 901, 176 1, 163, 078 2, 708, 786 7, 987, 294 1, 543, 433 1, 315, 000 5, 993, 306 986, 677 772, 418 4, 733, 000 1, 959, 511 2, 499, 618 625, 000	0 (478) (409	(5,141,178) (50) (827) 95 174 556 21 32 (9,380) 5,680 (4,952) 1,350 0,0 (549) 276 1,901 419 0,0 2,022 200 (549) 276 1,901 419 0,0 2,0 2,0 3,0 3,0 3,0 3,0 4,0 3,0 3,0 4,0 4,0 5,0 6,0 1,0 1,0 1,0 1,0 1,0 1,0 1,0 1	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 4 125 4 876 3 880 3 860 2 750 6 125 5 125 1 988 5 375 3 300 2 200 2 250 3 300 5 500 2 200 3 300 6 000 3 3945 2 990 3 3945 4 625 4 625	XXX 4,100 4,470 3,810 3,710 2,950 6,130 4,440 2,230 4,240 3,440 2,2,050 2,600 2,2,070 3,020 5,290 2,270 3,150 1,580 3,200 3,340 3,340 3,340 3,340 2,930 3,3540 4,2930 4,620	XXX JD MN MS JJ JJ MN MS JJ JJ MN MS JJ JJ MN MN MS JJ JD MN MN MN MN MN MN MN MN MN MN MN MN MN	3,306,175 807 3,862 22,420 16,466 9,834 10,852 6,848 45,212 22,644 30,981 10,926 73,850 12,285 82,066 2,913 6,201 8,281 18,056 9,810 5,844 52,683 8,258 14,400 23,858 12,030 37,604 12,125	12,865,610 18,150 15,113 37,740 0.0 0.0 0.0 41,034 89,431 60,939 0.0 33,908 41,731 0.140,897 36,309 27,225 29,810 250,000 23,948 21,040 0.16,426 21,600 186,717 58,588	XXX .06/08/2017 .07/21/2017 .07/21/2017 .07/21/2017 .07/31/2017 .07/31/2017 .07/31/2017 .07/31/2017 .05/03/2007 .06/22/2017 .08/02/2016 .07/21/2017 .04/27/2017 .04/27/2017 .04/27/2017 .09/18/2016 .07/28/2016 .07/28/2016 .07/28/2017 .05/08/2017 .11/30/2016 .07/28/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017	XXX .06/15/2023 .05/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .07/26/2027 .05/15/2037 .09/30/2024 .08/15/2026 .07/15/2023 .05/03/2027 .02/14/2020 .11/16/2022 .12/01/2026 .05/20/2025 .05/11/2026 .05/20/2025 .05/11/2020 .12/05/2023 .08/04/2021 .05/11/2027 .04/01/2027 .04/01/2027 .04/01/2027 .04/01/2027 .04/01/2027 .04/01/2027 .04/01/2027 .04/01/2027 .04/01/2027 .04/01/5/2026 .10/15/2026 .10/15/2026 .10/15/2026
3199999. To 00101J-AH-9 00100H-BT-1 00206R-DP-4 00774M-AB-1 00912X-AX-2 01626P-AH-9 020002-AV-3 02005N-AV-2 02075K-AC-1 02155F-AA-3 0258II0-EL-9 02665III-CA-7 03027X-AL-4 03040III-AN-5 030981-AK-0 031162-CUI-0 037833-CC-2 037833-CC-2 037833-CB-3 038222-AL-9 039831-AL-8 04351L-AB-6 04351L-AB-6 05348E-AY-5 05367A-AA-1 055467A-AA-1	ATAI - U.S. Special Revenues Bonds  ADT CORP AES CORPORATE AES CORPORATION CORPORATE A T & T CORPORATION CORPORATE A T & T CORPORATION CORPORATE A FILL CORPORATION CORPORATE ALL CORPORATION CORPORATE ALL LEASE CORPORATION CORPORATE ALL IMENTATION COUCHE-TARD INC CORPORATE ALL IMENTATION COUCHE-TARD INC CORPORATE ALLY FINANCIAL INC CORPORATE ALLY FINANCIAL INC CORPORATE ALLY FINANCIAL INC CORPORATE ALLY FINANCIAL INC CORPORATE ALLY FINANCIAL INC CORPORATE AMERICAN EXPORTED INC CORPORATE AMERICAN HONDA FINANCE CORPORATE AMERICAN HONDA FINANCE CORPORATE AMERICAN HONDA FINANCE CORPORATE AMERICAN HONDA FINANCE CORPORATE AMERICAN HONDA FINANCE CORPORATE AMERICAN HONDA FINANCE CORPORATE AMERICAN HONDA FINANCE CORPORATE AMERICAN WATER CAPITAL CORP CORPORATE AMERICAN WATER CAPITAL CORPORATE AMERICAN HONDA FINANCE CORPORATE AMERICAN HONDA APPLE INC CORPORATE APPLE			1	### ### ### ### ### ### ### ### ### ##	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 709,04 873,50 3,636,41 2,937,57 1,311,61 2,029,80 4,214,00 3,780,00 7,898,76 1,162,88 1,002,37 2,708,51 1,315,00 5,983,28 986,48 781,20 4,733,00 1,958,88 2,499,92 625,00 606,10	8 XXX 8 .100.0000 7 .102.3900 4 .98.370 4 .98.5260 9 .99.8780 4 .98.5260 9 .99.8780 3 .100.1250 0 .94.253 3 .102.5000 0 .94.253 3 .102.5000 0 .94.253 0 .94.	490, 015, 883	465, 319, 362 440, 000 620, 000 1, 770, 000 1, 015, 000 3, 140, 000 7710, 000 3, 490, 000 1, 250, 000 4, 220, 000 1, 165, 000 2, 055, 000 4, 220, 000 1, 165, 000 990, 000 2, 710, 000 1, 1545, 000 1, 1315, 000 990, 000 1, 3780,	492, 387, 740 440, 000 631, 436 1, 768, 962 1, 010, 038 3, 110, 600 709, 070 873, 699 3, 627, 033 2, 945, 427 1, 281, 250 2, 031, 156 4, 215, 657 3, 780, 000 7, 901, 176 1, 163, 078 2, 999, 678 2, 708, 786 7, 997, 294 1, 543, 433 1, 315, 000 5, 993, 306 986, 677 772, 418 4, 733, 000 1, 959, 511 2, 499, 618 6, 625, 000 5590, 150	0 (478) (409) 0 0 0 0 0 0 0 0 0 0 (25,411) 0 0 0	(5,141,178) (50) (827) 95 174 556 21 32 (9,380) 5,680 (4,952) 1,850 1,649 276 1,901 419 0 26 1,901 419 0 276 1,901 419 0 2,022 200 200 200 200 200 200	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 4, 125 4, 125 3, 800 3, 650 2, 2750 5, 125 5, 125 5, 375 3, 300 2, 2000 2, 2000 2, 250 3, 3000 2, 250 3, 3000 2, 250 3, 3000 2, 2000 3, 3000 3, 3000 3, 3000 4, 2000 3, 3000 5, 5000 2, 2000 3, 3000 4, 2000 3, 3000 6, 0000 3, 3000 6, 0000 3, 3945 4, 625 4, 625 4, 625 7, 875	XXX 4,100 4,470 3,810 3,710 2,950 6,130 4,440 2,230 4,240 2,2050 2,600 2,270 3,3020 2,210 3,3020 2,210 3,3020 2,210 3,3020 2,210 3,3020 2,210 3,3020 2,210 3,3020 4,240 4,620 4,620 6,620	XXX JD MN MS JJ JJ MN MS JJ JJ MN MS JJ JJ MN MN MS JJ JD MN MN MN MN MN MN MN MN MN MN MN MN MN	3,306,175 807 3,862 22,420 16,466 9,834 10,852 6,848 45,212 22,644 30,981 10,926 73,850 12,285 82,066 2,913 6,201 8,281 18,056 9,810 5,844 52,683 8,258 14,400 23,858 12,030 37,604 12,125	12,865,610 18,150 15,113 37,740 0 0 0 141,034 89,431 60,939 0 33,908 41,731 0 140,887 27,225 29,810 250,000 23,948 21,040 0 16,426 21,600 186,717 58,568 178,125 28,906	XXX .06/08/2017 .07/21/2017 .07/21/2017 .07/21/2017 .07/17/2017 .07/17/2017 .07/17/2017 .05/03/2007 .06/22/2017 .05/03/2007 .06/22/2017 .04/27/2017 .04/27/2017 .04/27/2017 .09/28/2016 .07/21/2017 .09/28/2016 .07/26/2017 .05/08/2017	XXX .06/15/2023 .05/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .07/26/2027 .05/15/2037 .09/30/2024 .08/15/2026 .07/15/2023 .05/03/2027 .02/14/2020 .11/16/2022 .01/15/2022 .01/15/2022 .05/11/2026 .05/20/2025 .05/11/2026 .05/20/2025 .05/11/2027 .09/12/2027 .09/12/2027 .09/12/2027 .09/12/2027 .09/12/2027 .09/12/2027 .09/12/2027 .09/13/2018 .00/15/2020 .01/31/2018
3199999. To 00101J-H-H-9 00130H-BT-1 00206R-IPP-4 00774M-AB-1 00912X-AY-2 01626P-AH-9 020002-AIV-3 02005H-AV-2 02079K-AC-1 02155F-AA-3 02005H-AV-2 02665II-BM-2 02665II-BM-2 02665II-CA-7 03027X-AI-4 03040W-AN-5 030981-AK-0 031162-CI-II-0 032654-AII-7 037833-CR-2 037833-CR-3	ATAI - U.S. Special Revenues Bonds  ADT CORP  ADT CORP  AES CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  ALT LEASE CORPORATION CORPORATE  ALL MENTATION COUCHE-TAND INC CORPORATE  ALL MENTATION COUCHE-TAND INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE  AMERICAN HONDA FINANCE  CORPORATE  AMERICAN BUTCHES INC CORPORATE  ANALOG DEVICES  APPLE INC  CORPORATE  CORPORATE  CORPORA			1	### ### ### ### ### ### ### ### ### ##	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 709,04 873,50 3,636,41 2,937,57 1,311,61 2,029,80 4,214,00 3,780,00 7,898,76 1,162,88 1,002,37 2,708,51 7,985,37 1,542,86 1,315,60 5,993,28 986,48 7,81,20 4,733,00 1,958,88 2,499,92 625,00	8 XXX 8 .100.0000 7 .102.3900 4 .98.370 4 .98.5260 9 .99.8780 4 .98.5260 9 .99.8780 3 .100.1250 0 .94.253 3 .102.5000 0 .94.253 3 .102.5000 0 .94.253 0 .94.	490, 015, 883	465, 319, 362 440, 000 620, 000 1, 770, 000 1, 1015, 000 3, 140, 000 875, 000 3, 490, 000 1, 255, 000 4, 220, 000 3, 791, 000 1, 165, 000 2, 7910, 000 1, 165, 000 1, 165, 000 2, 1710, 000 1, 1545, 000 1, 315, 000 1, 315, 000 1, 345, 000 1, 345, 000 1, 345, 000 1, 365, 000 2, 270, 000 1, 365, 000 3, 000, 000 1, 255, 000 3, 000, 000 1, 255, 000 3, 000, 000 1, 255, 000 3, 000, 000 2, 250, 000 3, 255, 000	492, 387, 740 440, 000 631, 436 1, 768, 962 1, 1010, 038 3, 110, 600 709, 070 873, 699 3, 627, 033 2, 945, 427 1, 281, 250 2, 031, 156 4, 215, 657 3, 780, 000 7, 901, 176 1, 163, 078 2, 708, 786 7, 987, 294 1, 543, 433 1, 315, 000 5, 993, 306 986, 677 772, 418 4, 733, 000 1, 959, 511 2, 499, 618 625, 000	0 (478) (409	(5,141,178) (50) (827) 95 174 556 21 32 (9,380) 5,680 (4,952) 1,350 0,0 (549) 276 1,901 419 0,0 2,022 200 (549) 276 1,901 419 0,0 2,0 2,0 3,0 3,0 3,0 3,0 4,0 3,0 3,0 4,0 4,0 5,0 6,0 1,0 1,0 1,0 1,0 1,0 1,0 1,0 1	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 4 125 4 876 3 880 3 860 2 750 6 125 5 125 1 988 5 375 3 300 2 200 2 250 3 300 5 500 2 200 3 300 6 000 3 3945 2 990 3 3945 4 625 4 625	XXX 4,100 4,470 3,810 3,710 2,950 6,130 4,440 2,230 4,240 3,440 2,2,050 2,600 2,2,070 3,020 5,290 2,270 3,150 1,580 3,200 3,340 3,340 3,340 3,340 2,930 3,3540 4,2930 4,620	XXX JD MN MS JJ JJ MN MS JJ JJ MN MS JJ JJ MN MN MS JJ JD MN MN MN MN MN MN MN MN MN MN MN MN MN	3,306,175 807 3,862 22,420 16,466 9,834 10,852 6,848 45,212 22,644 30,981 10,926 73,850 12,285 82,066 2,913 6,201 8,281 18,056 9,810 5,844 52,683 8,258 14,400 23,858 12,030 37,604 12,125	12,865,610 18,150 15,113 37,740 0.0 0.0 0.0 41,034 89,431 60,939 0.0 33,908 41,731 0.140,897 36,309 27,225 29,810 250,000 23,948 21,040 0.16,426 21,600 186,717 58,588	XXX .06/08/2017 .07/21/2017 .07/21/2017 .07/21/2017 .07/31/2017 .07/31/2017 .07/31/2017 .07/31/2017 .05/03/2007 .06/22/2017 .08/02/2016 .07/21/2017 .04/27/2017 .04/27/2017 .04/27/2017 .09/18/2016 .07/28/2016 .07/28/2016 .07/28/2017 .05/08/2017 .11/30/2016 .07/28/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017 .05/08/2017	XXX .06/15/2023 .05/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .07/26/2027 .05/15/2037 .09/30/2024 .08/15/2026 .07/15/2023 .05/03/2027 .02/14/2020 .11/16/2022 .12/01/2026 .05/20/2025 .05/11/2026 .05/20/2025 .05/11/2020 .12/05/2023 .08/04/2021 .05/11/2027 .04/01/2027 .04/01/2027 .04/01/2027 .04/01/2027 .04/01/2027 .04/01/2027 .04/01/2027 .04/01/2027 .04/01/2027 .04/01/5/2026 .10/15/2026 .10/15/2026 .10/15/2026
3199999. To 00101J-AH-9 00101J-AH-9 00130H-BT-1 00206R-DP-4 00774M-AB-1 00912X-AX-2 01526P-AH-9 020002-AV-3 02005N-AV-2 0205W-AC-1 02155F-AA-3 02568IV-EL-9 02665III-CA-7 03027X-AL-4 03040III-AN-5 030981-AK-0 031162-CM-0 03162-CM-0 03162-CM-0 037833-CR-9 037833-CR-9 037833-DB-3 038222-AL-9 037833-DB-3 038222-AL-9 037833-CR-9 037833-CR-9 037833-CR-9 037833-CR-9 037833-CR-9 037833-CR-9 037833-CR-9 037831-AL-B-6 05365F-AR-1 053677-AA-1	ATAI - U.S. Special Revenues Bonds  ADT CORP  ADT CORP  AES CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  ALL TELAND CAPITAL LTD CORPORATE  ALL IMENTATION COUCHETAND INC CORPORATE  ALL IMENTATION COUCHETAND INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN WATER CAPITAL CORP CORPORATE  AMIGEN INC CORPORATE  AMIGEN INC CORPORATE  AMIGEN INC CORPORATE  APPLE INC CORPORATE  AVIATION CAPITAL GROUP TRUST CORPORATE  AVIATION CAPITAL GROUP TRUST CORPORATE  AVIATION CAPITAL GROUP TRUST CORPORATE  AVIATION CAPITAL GROUP TRUST CORPORATE  AVIATION CAPITAL CORPORATE			1	### ### ### ### ### ### ### ### ### ##	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 709,04 873,50 1,311,61 2,029,80 4,214,00 3,780,00 7,898,76 1,162,88 1,002,37 2,708,51 7,985,37 1,542,85 1,315,64 4,733,00 4,733,00 1,958,86 2,499,92 625,00 6,606,100	8 XXX 8 .100.0000 1 .101.875 7 .102.3900 4 .98.9370 4 .98.9370 4 .98.5260 9 .99.8780 4 .98.7500 3 .102.5000 0 .94.2530 3 .102.5000 0 .94.2530 0 .94.2530 0 .94.2530 0 .94.2530 0 .94.2530 0 .101.25000 0 .94.2530 0 .101.25000 0 .101.25000 0 .101.25000 0 .101.25000 0 .101.25000 0 .99.4411 8 .100.1870 0 .99.4411 8 .100.1870 0 .99.4411 8 .100.1870 0 .99.4411 8 .100.1870 0 .99.97.3040 0 .100.0000 0 .100.0000 0 .100.0000 0 .100.0000 0 .100.0000 0 .100.0000 0 .100.0000 0 .100.0000 0 .100.0000 0 .100.0000	490, 015, 883	465, 319, 362 440, 000 620, 000 1, 770, 000 1, 1015, 000 3, 140, 000 710, 000 875, 000 3, 490, 000 3, 490, 000 3, 790, 000 1, 255, 000 4, 220, 000 7, 910, 000 1, 165, 000 2, 7910, 000 1, 165, 000 1, 170, 000 1, 185, 000 1, 187, 000 1, 187, 000 1, 187, 000 1, 187, 000 1, 187, 000 1, 187, 000 1, 187, 000 1, 187, 000	492, 387, 740 440, 000 631, 436 1, 768, 962 1, 1010, 038 3, 110, 600 709, 070 873, 699 3, 627, 033 2, 945, 427 1, 281, 250 2, 031, 156 4, 215, 657 3, 780, 000 7, 901, 176 1, 163, 078 2, 708, 786 7, 987, 294 1, 543, 433 1, 315, 000 5, 993, 306 986, 677 772, 418 4, 733, 100 1, 959, 511 2, 499, 618 625, 000 590, 597, 297	0 (478) (409	(5,141,178) (50) (827) 95 174 556 21 32 (9,380) 5,680 (4,952) 1,850 1,649 276 1,901 419 0 26 1,901 419 0 276 1,901 419 0 2,022 200 200 200 200 200 200	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 4 125 4 125 3 800 3 650 2 750 6 125 5 125 1 98 5 375 3 300 2 200 2 250 3 300 5 500 2 200 3 300 6 000 3 300 6 000 7 125 4 625 7 875 2 200 7 8875	XXX 4,100 4,470 3,810 3,710 2,950 6,130 4,440 2,230 4,240 3,440 2,2,600 2,2,600 2,2,700 3,020 2,2,700 3,020 2,2,700 3,3,500 4,520 2,2,700 3,3,500 4,520 2,2,700 3,3,500 4,520 2,2,700 3,3,500 4,520 4,520 4,520 4,520 4,520 6,	XXX JD MN MS JJ JJ MN MS JJ JJ MN MS JJ JJ MN MN MS JJ JD MN MN MN MN MN MN MN MN MN MN MN MN MN	3,306,175 807 3,862 22,420 16,466 9,834 10,852 6,848 45,212 22,644 30,981 10,926 73,850 12,285 82,066 2,913 6,201 8,281 18,056 9,810 5,844 52,683 8,258 14,400 23,858 12,030 37,604 12,125 17,255 5,567	12,865,610  18,150  15,113  37,740  0 0 0  0 1  41,034  89,431  60,939  0 33,908  41,731  0 140,897  36,309  27,225  29,810  250,000  23,948  21,040  0 16,426  21,600  186,717  58,588  178,125  28,906  22,839  22,839	XXX  .06/08/2017 .07/21/2017 .07/21/2017 .07/21/2017 .07/31/2017 .07/31/2017 .07/31/2017 .07/31/2017 .05/03/2007 .06/22/2017 .08/02/2016 .07/21/2017 .04/27/2017 .04/27/2017 .09/28/2016 .07/28/2016 .07/28/2017 .05/08/2017 .11/13/2017 .05/08/2017 .11/13/2017 .05/08/2017 .11/13/2017 .05/08/2017	XXX .06/15/2023 .05/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .07/26/2027 .05/15/2037 .09/30/2024 .08/15/2026 .07/15/2023 .05/03/2027 .02/14/2020 .11/16/2022 .12/01/2026 .05/20/2025 .05/11/2026 .05/20/2025 .05/11/2026 .05/20/2025 .05/11/2026 .05/20/2025 .05/11/2026 .05/20/2025 .05/11/2026 .05/20/2025 .05/11/2026 .05/10/2021 .17/15/2026 .10/15/2026 .10/15/2026 .10/15/2020 .01/31/2018 .08/15/2022 .04/11/2021
3199999. To 00101J-HH-9 00101J-HH-9 00130H-BT-1 00206R-IP-4 00774M-AB-1 00912Y-AY-2 01626P-AH-9 020002-AV-3 02005N-AV-2 02079K-AC-1 02155F-AA-3 02058IN-EL-9 02665II-EL-9 02665II-CA-7 03027X-AL-4 03040II-AN-5 030981-AK-0 031162-CI-II-0 032654-AII-7 037833-CR-9 037833-CR-9 037833-CR-9 037833-CR-9 037833-CR-9 037833-CR-9 037831-AB-6 05367X-AB-1 05367X-AB-1 05367X-AB-3	ATAI - U.S. Special Revenues Bonds  ADT CORP  ADT CORP  AES CORPORATION CORPORATE  AES CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  AES CAPPORTION CORPORATE  AERICAP IRELAND CAPITAL LTD CORPORATE  ALL TRIANCIAL INC CORPORATE  ALL MENTATION COUCHE-TARD INC CORPORATE  ALL TRIANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ARERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN WATER CAPITAL CORP CORPORATE  AMERICAN WATER CAPITAL CORP CORPORATE  AMERICAN WATER CAPITAL CORP CORPORATE  AMERICAN WATER CAPITAL CORPORATE  AMERICAN WATER CAPITAL CORPORATE  AMEDIAN CORPORATE  AMEDIAN CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  APPLE INC CORPORATE  AVIATION CAPITAL GROUP TRUST			1	### ### ### ### ### ### ### ### ### ##	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 873,50 3,686,41 2,937,57 1,311,61 2,029,80 4,214,00 3,780,00 7,898,76 1,162,88 1,002,37 2,708,51 7,985,37 1,542,85 1,315,00 5,993,28 986,48 781,002,37 1,542,85 1,315,00 1,958,88 2,499,92 625,00 606,10 1,271,80	8 XXX 8 .100.0000 1 .101.875 7 .102.3900 4 .98.9370 4 .98.9370 4 .98.5260 9 .99.8780 4 .98.7500 3 .102.5000 0 .94.2530 3 .102.5000 0 .94.2530 0 .94.2530 0 .94.2530 0 .94.2530 0 .94.2530 0 .101.25000 0 .94.2530 0 .101.25000 0 .101.25000 0 .101.25000 0 .101.25000 0 .101.25000 0 .99.4411 8 .100.1870 0 .99.4411 8 .100.1870 0 .99.4411 8 .100.1870 0 .99.4411 8 .100.1870 0 .99.97.3040 0 .100.0000 0 .100.0000 0 .100.0000 0 .100.0000 0 .100.0000 0 .100.0000 0 .100.0000 0 .100.0000 0 .100.0000 0 .100.0000	490, 015, 883	465, 319, 362 440, 000 620, 000 1, 770, 000 1, 175, 000 3, 140, 000 710, 000 875, 000 3, 40, 000 1, 250, 000 2, 055, 000 4, 220, 000 3, 780, 000 7, 910, 000 1, 165, 000 2, 7710, 000 8, 000 1, 250, 000 1, 250, 000 1, 250, 000 1, 250, 000 1, 250, 000 1, 2710, 000 1, 2710, 000 1, 2710, 000 1, 2710, 000 1, 2710, 000 1, 375, 000 1, 375, 000 1, 375, 000 1, 375, 000 1, 375, 000 1, 375, 000 1, 375, 000 2, 250, 000 2, 250, 000 2, 250, 000 6, 255, 000 586, 000 1, 275, 000	492, 387, 740 440, 000 631, 436 1, 768, 962 1, 1010, 038 3, 110, 600 709, 070 873, 699 3, 627, 033 2, 945, 427 1, 281, 250 2, 031, 156 4, 215, 657 3, 780, 000 7, 901, 176 1, 163, 078 9, 678 7, 987, 294 1, 543, 433 1, 315, 000 5, 993, 306 986, 677 772, 418 4, 733, 000 1, 959, 511 2, 499, 618 625, 000 5, 590, 150 1, 272, 849	0 (478) (409	(5,141,178) (50) (827) 95 174 556 21 32 (9,380) 5,680 (4,982) 1,350 1,649 0 2,020 2,000 (549) 2,76 1,901 419 0 2,64 1,901 4,902 2,000 1,902 1,90	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX  4. 125 4. 875 3. 800 3. 650 2. 750 6. 125 5. 125 6. 1	XXX 4,100 4,470 3,810 3,710 2,950 6,130 4,440 2,230 4,240 3,404 3,240 3,200 2,270 3,020 2,000 2,	XXX JD MN MS JJ JJ MN MS JJ JJ MN MS JJ JJ MN MN MS JJ JD MN MN MN MN MN MN MN MN MN MN MN MN MN	3,306,175 807 3,862 22,420 16,466 9,834 10,852 6,848 45,212 22,644 30,981 10,926 62,913 6,201 8,281 18,056 9,810 5,844 52,683 8,258 14,400 23,858 12,030 37,604 12,125 5,667 66,250 21,632	12,865,610 18,150 15,113 37,740 0 0 0 0 41,034 89,431 60,939 0 0 33,908 41,731 0 0 140,897 36,309 27,225 29,810 250,000 23,948 21,040 0 16,426 21,600 186,717 58,568 178,125 28,906 22,839	XXX  .06/08/2017 .07/21/2017 .01/31/2017 .07/31/2017 .07/17/2017 .07/17/2017 .07/17/2017 .07/17/2017 .07/19/2017 .05/03/2007 .08/02/2016 .07/21/2017 .08/02/2016 .07/21/2017 .02/13/2017 .11/13/2017 .11/13/2017 .11/13/2017 .11/13/2016 .07/26/2017 .05/08/2016 .07/26/2017 .05/08/2017 .05/08/2017 .05/08/2017 .09/05/2017 .09/05/2017 .09/05/2017 .09/05/2010 .09/26/2016 .09/26/2016 .09/26/2016 .09/26/2016 .09/26/2016 .09/26/2016 .09/26/2016	XXX .06/15/2023 .05/15/2023 .05/15/2023 .05/15/2024 .07/21/2027 .01/15/2023 .07/26/2027 .05/15/2037 .09/30/2024 .08/15/2026 .07/15/2023 .05/03/2027 .02/14/2020 .11/16/2022 .12/01/2026 .05/20/2025 .05/11/2020 .12/05/2023 .08/04/2021 .05/11/2027 .04/01/2027 .04/01/2027 .04/01/2027 .04/01/2027 .05/01/2020 .05/01/2020 .05/01/2021 .05/01/2020 .05/01/2021 .05/01/2021 .05/01/2020 .05/01/2021 .05/01/2021 .05/01/2021 .05/01/2021 .05/01/2021 .05/01/2021 .05/01/2021 .05/01/2021 .05/01/2021 .05/01/2021 .05/01/2021 .01/01/2021 .01/01/2020 .01/01/2020 .01/01/2020 .01/01/2020 .01/01/2020 .01/01/2020 .01/01/2020 .01/01/2020 .01/01/2020 .04/01/2021
3199999. To 00101J-AH-9 00101J-AH-9 00130H-BT-1 00206R-DP-4 00774M-AB-1 00912X-AX-2 01526P-AH-9 020002-AV-3 02005N-AV-2 0205W-AC-1 02155F-AA-3 02568IV-EL-9 02665III-CA-7 03027X-AL-4 03040III-AN-5 030981-AK-0 031162-CM-0 03162-CM-0 03162-CM-0 037833-CR-9 037833-CR-9 037833-DB-3 038222-AL-9 037833-DB-3 038222-AL-9 037833-CR-9 037833-CR-9 037833-CR-9 037833-CR-9 037833-CR-9 037833-CR-9 037833-CR-9 037831-AL-B-6 05365F-AR-1 053677-AA-1	ATAI - U.S. Special Revenues Bonds  ADT CORP  ADT CORP  AES CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  A T & T CORPORATION CORPORATE  ALL TELAND CAPITAL LTD CORPORATE  ALL IMENTATION COUCHETAND INC CORPORATE  ALL IMENTATION COUCHETAND INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  ALLY FINANCIAL INC CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN HONDA FINANCE CORPORATE  AMERICAN WATER CAPITAL CORP CORPORATE  AMIGEN INC CORPORATE  AMIGEN INC CORPORATE  AMIGEN INC CORPORATE  APPLE INC CORPORATE  AVIATION CAPITAL GROUP TRUST CORPORATE  AVIATION CAPITAL GROUP TRUST CORPORATE  AVIATION CAPITAL GROUP TRUST CORPORATE  AVIATION CAPITAL GROUP TRUST CORPORATE  AVIATION CAPITAL CORPORATE			1	### ### ### ### ### ### ### ### ### ##	499,757,22 440,52 632,67 1,768,86 1,009,86 3,110,04 709,04 873,50 1,311,61 2,029,80 4,214,00 3,780,00 7,898,76 1,162,88 1,002,37 2,708,51 7,985,37 1,542,85 1,315,64 4,733,00 4,733,00 1,958,86 2,499,92 625,00 6,606,100	8 XXX 8 .100.0000 1 .101.8750 7 .102.9300 4 .98.9370 4 .98.5260 9 .98.5260 9 .98.5260 9 .99.87500 3 .102.5000 3 .102.5000 6 .99.73350 6 .101.0000 6 .99.410 6 .90.7360 6 .101.6810 6 .101.6810 6 .101.6810 6 .101.6810 6 .101.7500 6 .99.7300 6 .101.7500 6 .99.7300 6 .101.7500 6 .99.7300 6 .101.7500 6 .99.7300 6 .101.7500	490, 015, 883	465, 319, 362 440, 000 620, 000 1, 770, 000 1, 1015, 000 3, 140, 000 710, 000 875, 000 3, 490, 000 3, 490, 000 3, 790, 000 1, 255, 000 4, 220, 000 7, 910, 000 1, 165, 000 2, 7910, 000 1, 165, 000 1, 170, 000 1, 185, 000 1, 187, 000 1, 187, 000 1, 187, 000 1, 187, 000 1, 187, 000 1, 187, 000 1, 187, 000 1, 187, 000	492, 387, 740 440, 000 631, 436 1, 768, 962 1, 1010, 038 3, 110, 600 709, 070 873, 699 3, 627, 033 2, 945, 427 1, 281, 250 2, 031, 156 4, 215, 657 3, 780, 000 7, 901, 176 1, 163, 078 2, 708, 786 7, 987, 294 1, 543, 433 1, 315, 000 5, 993, 306 986, 677 772, 418 4, 733, 100 1, 959, 511 2, 499, 618 625, 000 590, 597, 297	0 (478) (409	(5,141,178) (50) (827) 95 174 556 21 32 (9,380) 5,680 (4,982) 1,350 1,649 0 2,020 2,000 (549) 2,76 1,901 419 0 2,64 1,901 4,902 2,000 1,902 1,90	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 4 125 4 125 3 800 3 650 2 750 6 125 5 125 1 98 5 375 3 300 2 200 2 250 3 300 5 500 2 200 3 300 6 000 3 300 6 000 7 125 4 625 7 875 2 200 7 8875	XXX 4,100 4,470 3,810 3,710 2,950 6,130 4,440 2,230 4,240 3,440 2,2,600 2,2,600 2,2,700 3,020 2,2,700 3,020 2,2,700 3,3,500 4,520 2,2,700 3,3,500 4,520 2,2,700 3,3,500 4,520 2,2,700 3,3,500 4,520 4,520 4,520 4,520 4,520 6,	XXX JD MN MS JJ JJ MN MS JJ JJ MN MS JJ JJ MN MN MS JJ JD MN MN MN MN MN MN MN MN MN MN MN MN MN	3,306,175 807 3,862 22,420 16,466 9,834 10,852 6,848 45,212 22,644 30,981 10,926 73,850 12,285 82,066 2,913 6,201 8,281 18,056 9,810 5,844 52,683 8,258 14,400 23,858 12,030 37,604 12,125 17,255 5,567	12,865,610  18,150  15,113  37,740  0 0 0  0 1  41,034  89,431  60,939  0 33,908  41,731  0 140,897  36,309  27,225  29,810  250,000  23,948  21,040  0 16,426  21,600  186,717  58,588  178,125  28,906  22,839  22,839	XXX  .06/08/2017 .07/21/2017 .07/21/2017 .07/21/2017 .07/31/2017 .07/31/2017 .07/31/2017 .07/31/2017 .05/03/2007 .06/22/2017 .08/02/2016 .07/21/2017 .04/27/2017 .04/27/2017 .09/28/2016 .07/28/2016 .07/28/2017 .05/08/2017 .11/13/2017 .05/08/2017 .11/13/2017 .05/08/2017 .11/13/2017 .05/08/2017	XXX .06/15/2023 .05/15/2023 .05/15/2023 .03/01/2024 .07/21/2027 .01/15/2023 .07/26/2027 .05/15/2037 .09/30/2024 .08/15/2026 .07/15/2023 .05/03/2027 .02/14/2020 .11/16/2022 .12/01/2026 .05/20/2025 .05/11/2026 .05/20/2025 .05/11/2026 .05/20/2025 .05/11/2026 .05/20/2025 .05/11/2026 .05/20/2025 .05/11/2026 .05/20/2025 .05/11/2026 .05/10/2021 .17/15/2026 .10/15/2026 .10/15/2026 .10/15/2020 .01/31/2018 .08/15/2022 .04/11/2021

# **SCHEDULE D - PART 1**

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CUSIP		d	g	Bond	NAIC	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	'n	Char	Des.	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
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06406R-AC-1	BANK OF NEW YORK MELLON COR CORPORATE				1FE	2,965,00099.9340	2,963,043	2,965,000	2,965,000	0	0	0	0	2.661	2.660 M	N	9,862	39,449	05/09/2017	05/16/2023
06738E-AU-9	BARCLAYS BANK PLC CORPORATE				2FE	1,500,000103.4680	1,552,020	1,500,000	1,500,000	0	0	0	0	4.337	4.330 J	IJ	30,901	32,528	01/03/2017	01/10/2028
07330N-AQ-8	BRANCH BANK & TRUST CORPORATE	T			1FE	2,498,275100.1770	2,504,425	2,500,000	2,498,556	0	281	۸	0	2.625	2.640 J	11	30,260	30,807	01/23/2017	01/15/2022
075887-BT-5	BECTON DICKINSON AND COMPANY CORPORATE				2FE	1,045,00099.3620	1,038,333	1,045,000	1,045,000		0	0	0	2.894	2.890 Ji	υ	2, 100	15, 121	05/23/2017	06/06/2022
097023-BR-5	BOEING CO/THE CORPORATE	. 4			1FE	1,517,47094.9920	1,458,127	1,535,000	1,520,021	0	1,581	0	0	2.250	2.370 Ji	D	1,535	34,538	05/16/2016	06/15/2026
10112R-AY-0	BOSTON PROPERTIES LP CORPORATE	1 1		<sup>-</sup>	2FE	992,710 94.3100	943, 100	1,000,000	993,582	0	659	0	0	2.750	2.830 A	.0	6,875	30,861	08/08/2016	10/01/2026
11134L-AE-9	BROADCOM CORP CORPORATE	-			2FE	3.826.01799.4180	3,807,709	3,830,000	3.826.444	^	427		^	3.625	3.640 J		64.020	67,876	01/11/2017	01/15/2024
										لا			الا					01,876		
11134L-AL-3	BROADCOM CORP CORPORATE				2FE	2,999,67096.3870	2,891,610	3,000,000	2,999,611	0	(59)	0	J0	2.650	2.650 J	U	16,342	0	10/10/2017	01/15/2023
1248EP-BT-9	CCO HOLDINGS LLC/CAP CORP CORPORATE				3FE	2,065,00098.5000	1,970,000	2,000,000	1,970,000	(90,802)	(4, 198)	0	0	5. 125	4.710 M	N	17,083	75,451	02/09/2017	05/01/2027
12513G-BA-6	CDW LLC CORPORATE				3FE	536,550 108.7500	532,875	490,000	532,875	(1,105)		0	n	5.500	3.900 Ji		2,246	13,475	07/21/2017	12/01/2024
		-†								(1,103)			r			~  -				
125896-BR-0	CMS ENERGY CORPORATE	-+			2FE		477,591	495,000	493,420	ļ0	136	0	ł	2.950	2.990 F	A	5,517	11,439	10/31/2016	02/15/2027
126408-HH-9	CSX CORP CORPORATE				2FE		1,558,019	1,560,000	1,558,213	0	116	0	۵	3.250	3.260 Ji	D [.	4,225	29,575	04/26/2017	06/01/2027
142339-AG-5	CARLISLE COMPANIES INC CORPORATE	1			2FE	1,023,903100.7670	1,032,862	1,025,000	1,023,891	Ω	(12)	0	0	3.500	3.510 Ji	D	4,484	0	11/13/2017	12/01/2024
150190-AA-4	CEDAR FAIR CORPORATE	T			4FE	550,550105.0000	546,000	520,000	546,000	(3, 175)		n	n	5.375	4.490 A	۱	5,901	14,130	07/21/2017	04/15/2027
										(0, 1/3)		0								
166764-BD-1	CHEVRONTEXACO CORP CORPORATE				1FE	450,000102.8660	462,897	450,000	450,000	0	0	0	0	3.326	3.320 M	N	1,829	14,967	11/09/2015	11/17/2025
172967-LC-3	CIT GROUP INC CORPORATE				2FE	3,993,160100.6470	4,025,880	4,000,000	3,994,486	Ω0	1,292	0	٥	2.900	2.930 Ji	D L	7,411	116,000	12/01/2016	12/08/2021
172967-LG-4	CITIGROUP INC CORPORATE				2FE	2,967,921 99.7850	2,963,615	2,970,000	2,968,123	0	202	0	0	2.750	2.760 A	.0	14.974	40,838	04/18/2017	04/25/2022
172967-LM-1	CIT GROUP INC CORPORATE				2FE		2,984,580	3,000,000	3,000,000	0	0	Λ	0	2.876			37,628	0	07/17/2017	07/24/2023
													u		2.870 J	···				
17401Q-AJ-0	CITIZENS BANK NA/PROVIDENCE RI				2FE	759,30199.2960	754,650	760,000	759,429	0	128	0	0	2.200	2.230 M	N	1,626	8,360	05/22/2017	05/26/2020
20030N-BX-8	COMCAST CORP CORPORATE				1FE	269,484100.6410	271,731	270,000	269,548	0	64	0	0	3.000	3.030 F	Α	3.375	4,523	01/05/2017	02/01/2024
20030N-CA-7	COMCAST CORP CORPORATE				1FE	1,549,024 _ 100.2890	1,554,480	1,550,000	1,549,024	0	0	٨	0	3. 150	3.150 F	Δ	19,530	0	08/01/2017	02/15/2028
																n		40.700		
20035A-AA-2	COMED FINANCING III CORPORATE				2FE	196,500109.5000	219,000	200,000	196,886		116			6.350	6.510 M	15	3,739	12,700	03/04/2014	03/15/2033
20337Y-AA-5	COMMSCOPE TECHNOLOGIES FINANCE LLC				3FE	817,698106.2500	807,500	760,000		(647)	(9,551)	0	0	6.000	3.290 Ji	D	2,027	38, 100	07/21/2017	06/15/2025
21079U-AB-1	CONTINENTAL AIRLINES CORPORATE			1	2FE	0.000.	0	l 0	0	0	0	0	0	9.250	0.000 MI	IN	1,850	0	03/12/2010	05/10/2017
224044-AG-2	COX COMMUNICASTIONS CORPORATE				2FE	4,628,645122.8730	4,300,555	3,500,000	4,259,692	0	(85, 142)	٥	0	7.625	4.200 Ji	n	11,861	266,875	04/24/2013	06/15/2025
													U			U				
224044-CG-0	COX COMMMUNICATIONS INC CORPORATE				2FE	903,47197.6980		905,000	903,612	0	133	0	0	3.350	3.370 M	IS	8,927	30,486	09/08/2016	09/15/2026
225433-AK-7	CREDIT SUISSE GROUP FUNDING GUERNS				2FE	1,482,208 101.2640	1,503,770	1,485,000	1,483,286	0	542	0	0	3, 125	3.160 Ji	D	2,707	46.406	12/07/2015	12/10/2020
22822V-AD-3	CROWN CASTLE INTL CORPORATE				2FE	1,624,54598.3030	1,597,424	1,625,000	1,624,639	0	88	Λ	0	2.250	2.250 M	IS 21	12,188	36,563	08/22/2016	09/01/2021
													٥			10				
22822V-AE-1	CROWN CASTLE INTL CORPORATE				2FE	831,476102.2150	853,495	835,000			255	D	U	4.000	4.050 M		11,133	19,391	01/30/2017	03/01/2027
23311V-AD-9	DCP MIDSTREAM OPERATING LP CORPORATE				3FE	853,50699.3750		870,000	854,995	0	1,489	0	0	3.875	4.240 M	IS	9,926	16,856	05/24/2017	03/15/2023
233851-CM-4	DAIMLER FINANCE NORTH AMERICA LLC				1FE	7,988,640 98.7830	7,902,640	8,000,000	7,992,926	0	3,730	0	0	1.750	1.790 A	.0	23,722	140,000	10/26/2016	10/30/2019
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC	71			4FE		303,000	300,000	303,000	(5,876)	(499)	۸	0	5. 125	4.590 J	11	7,090	, ,	07/21/2017	07/15/2024
		-		4						(3,0/0)		ν	μ			N		F4 7/0		
247361-ZH-4	DELTA AIR LINES INC CORPORATE			1	1FE	1, 105, 923102.6200	1, 134, 898	1, 105, 923	1, 105, 923	J	0	0	J	4.950	4.950 M	IN	5,778	54,743	11/15/2010	11/23/2019
25156P-AW-3	DEUTSCHE TELEKOM INT FIN CORPORATE				2FE	2,378,57299.5190	2,368,552	2,380,000	2,379,001	0	429	0	0	2.250	2.270 J	IJ	24,395	26 , 183	01/09/2017	01/17/2020
25470X-AJ-4	DISH DBS CORP CORPORATE	1			3FE	1,848,750100.5000	1,748,700	1,740,000	1,748,700	(88,658)	(11,392)	0	0	5.875	4.490 J	IJ	47 , 137	51, 113	05/22/2017	07/15/2022
25470X-AL-9	DISH DBS CORP CORPORATE				3FE	2,326,50095.0000	2,232,500	2,350,000	2,232,500	(97,785)	3, 192	Λ	n	5.000	5. 180 M	IC	34,597	117,500	10/06/2016	03/15/2023
26442C-AS-3					1FE	4.987.90099.2210				(31,103)		ν	۷		2.970 J	n	12.292			
	DUKE ENERGY CAROLINAS LLC CORPORATE						4,961,050	5,000,000	4,989,046	ļ	1, 121		٩	2.950		U		153,236	11/14/2016	12/01/2026
29250R-AR-7	ENBRIDGE ENERGY PARTNERS CORPORATE			1	2FE	2,461,556108.2130	2,028,994	1,875,000	1,967,964	0	(75, 419)	0	0	9.875	5.410 M	IS	61,719	185, 156	03/12/2010	03/01/2019
29278G-AB-4	ENEL FINANCE INTERNATIONAL CORPORATE	1			2FE	1,011,95599.7160	1,012,117	1,015,000	1,012,280	0	325	0	0	2.875	2.940 MI	N	2,918	14,591	05/22/2017	05/25/2022
29444U-AQ-9	EQUINIX INC CORPORATE	1			3FE	329,250107.3750		300,000		(4,739)	(2,386)	n	n	5.875	3.650 J	[		n .	07/24/2017	01/15/2026
		†								^ (7,735)		۷	۷			n		20.000		
316773-CU-2	FIFTH THIRD BANCORP CORPORATE				2FE	2,999,16099.4050	2,982,150	3,000,000	2,999,226	الا	66		٩	2.600	2.600 J	·······	3,467	39,000	06/12/2017	06/15/2022
319963-BN-3	FIRST DATA CORP CORPORATE				3FE	650,027104.0900	645,358	620,000	644,599	0	(5, 427)	0	0	5.375	3.180 F	Α	12,589	16,663	07/21/2017	08/15/2023
345370-CR-9	FORD MOTOR COMPANY CORPORATE	1			2FE	1,920,000 _ 104.2310	2,001,235	1,920,000	1,920,000	0	0	0	0	4.346	4.340 Ji	D	5,331	83,443	12/05/2016	12/08/2026
345397-YM-9	FORD MOTOR CREDIT CORPORATE	T			2FE	610,000 99.4010	606,346	610,000	610,000	n	0	n	n	2.425	2.420 Ji	n	781	7,396	06/07/2017	06/12/2020
										لاا			لا			·				
35671D-AU-9	FREEPORT-MCMORAN COPPER & GOLD INC				3FE	97,50098.8750	98,875	100,000	97,707	ļ0	207	0	J	3.550	4.150 M	15	1 , 183	1,775	07/26/2017	03/01/2022
35804G-AK-4	FRESENIUS US FINANCE II INC CORPORATE				2FE	1,035,000105.0000	1,086,750	1,035,000	1,035,000	0	0	0	0	4.500	4.500 J	IJ L	21,476	46,575	09/16/2015	01/15/2023
361448-AZ-6	GATX CORPORATION CORPORATE	1 1			2FE	778,003 . 101.6430	792,815	780,000	778, 161	n	158	0	0	3.850	3.880 M	IS	7,591	19,269	02/06/2017	03/30/2027
36467W-AB-5	GAMESTOP CORP CORPORATE						41,800	40,000		ν	(159)		,	6.750	5.580 M	ic		1,350		03/15/2021
		+			3FE				41,341	ļ		U	t			N			07/26/2017	
37045X-BS-4	GENERAL MOTORS FINANCIAL CO INC				2FE	2,571,601101.3380	2,609,454	2,575,000	2,572,176	۵	575	0	L0	3.450	3.470 J	IJ	41,211	43,678	01/11/2017	01/14/2022
37331N-AB-7	GEORGIA PACIFIC LLC CORPORATE	. L		1	2FE	0.0000	0	L 0	0	0	0	0	L 0	5.400	0.00 MI	N	248	0	10/27/2010	11/01/2020
38141G-WC-4	GOLDMAN SACHS GROUP INC CORP SCH B				1FE	8.489.767 100.3820	8.547.527	8.515.000	8,493,432	n	3,665	۸	n	3.000	3.060 A		46.123	191,588	02/13/2017	04/26/2022
										u			J							
38141G-WM-2	GOLDMAN SACHS GROUP INC CORPORATE	-			1FE	2,890,00099.2890	2,869,452	2,890,000	2,890,000	ļ0	0	0	ļ0	2.905	2.900 J	U	36,613	0	07/19/2017	07/24/2023
38145G-AH-3	GOLDMAN SACHS GROUP INC CORPORATE				1FE	2,174,354100.5600	2, 192, 208	2, 180,000	2, 174, 832	٥	482	0	٥	3.500	3.530 MI	N L	9,538	76,300	11/10/2016	11/16/2026
38148L-AC-0	GOLDMAN SACHS & CO CORPORATE				1FE	4,824,576101.5610	4,874,928	4,800,000	4,818,429	n	(2,279)	0	n	3.500	3.430 J	ll	73,733	168,000	03/05/2015	01/23/2025
													۷			×				
40414L-AL-3	HEALTH CARE PROPERTIES CORPORATE				2FE	7,437,380102.3340	7,639,233	7,465,000	7,445,288	U	2,527		٧	3.875	3.920 F	M	109,279	289,269	08/07/2014	08/15/2024
421946-AH-7	HEALTHCARE REALITY TRUST INC CORPORATE				2FE	1,016,585101.7010	1,042,435	1,025,000	1,020,141	0	806	0	0	3.750	3.840 A	.0		38,438	03/19/2013	04/15/2023
432833-AB-7	HILTON HOTELS CORP CORPORATE			l l	3FE	1,520,625101.0000	1,515,000	1,500,000	1,515,000	62,289	(2,289)	0	L 0	4.250	4.040 M	IS	21,250	66,052	09/29/2016	09/01/2024
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# **SCHEDULE D - PART 1**

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		С	е			l Us	sed to		Book/	Unrealized	Year's	Than-	Book/			Admitted			Stated
		0	1				Obtain		Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	Amount	Amount		Contractual
			'								,								
CUSIP		d	g	Bond	NAIC	Actual	Fair Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate Whe	n Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost V	/alue Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Pai	d Accrued	During Year	Acquired	Date
			- "	Onai						(DCGGGGGG)	71001011011	riccognized	Value						
438516-BM-7	HONEYWELL INTERNATIONAL INC	·			1FE		98.17407,196,		7,329,648	0	/3	0	0	1.850	1.850 MN	22,6		10/24/2016	11/01/2021
451102-BF-3	ICAHN ENTERPRISES LP CORPORATE				3FE	943,35010	01.2500931,	00920,000	931,500	(9,284)	(2,566)	0	0	5.875	5.250 FA	22,	52127,025	07/26/2017	02/01/2022
451102-BJ-5	ICAHN ENTERPRISES LP CORPORATE				3FE	1,511,50010	02.25001,477,	131,445,000	1,477,513	(26, 130)	(7,857)	0	0	6.250	5.030 FA	37,6	63048.418	06/15/2017	02/01/2022
460599-AB-9	INTERNATIONAL GAME TECH CORPORATE				3FE		07.7500		1,562,307	(11,766)	(15, 402)	0	0	6.250	3.700 FA	34,		07/05/2017	02/15/2022
46625H-HA-1				4						(11,700)									
	MORGAN JP&CO INC CORPORATE			1	2FE		01.25001,341,		1,242,531		526		u	7.900	8.460 AO	17,		07/23/2008	04/30/2049
46625H-KC-3	JP MORGAN CHASE & CO CORPORATE				1FE		00.52902,513,		2,495,872	0	510	0	0	3. 125	3.150 JJ	34,2	28878,125	01/15/2015	01/23/2025
46647P-AA-4	MORGAN JP&CO INC CORPORATE				1FE	660,00010	08.1320713,0	71660,000	660,000	٥	٥	٥	۵	4.260	4.260 FA	10,	16014,058	02/14/2017	02/22/2048
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP				1FE		03.12102,747,		2,664,000	0	0	0	0	3.837	3.830 MN	13,0		11/04/2016	05/15/2046
48128B-AB-7	MORGAN JP&CO INC CORPORATE		,		1FE		00.8250 4,033,0		3,999,958	n	127	n	n	2.972	2.970 JJ	54.8		12/01/2016	01/15/2023
					1FE														
48305Q-AC-7	KAISER FOUND HOSPITAL CORPORATE						00.06504,036,		4,019,996	٧	720	ļ0	ł <sup>0</sup>	3. 150	3.190 MN	21,		04/25/2017	05/01/2027
49327M-2P-8	KEY BANK USA NA CORPORATE				1FE		98.89701,448,		1,464,731	ļ	155	ļ0	۵	1.600	1.610 FA			08/17/2016	08/22/2019
502413-BE-6	L-3 COMMUNICATIONS CORP CORPORATE				2FE	378,05810	02.8030390,	51380,000	378,223	0	162	0	0	3.850	3.910 JD	1,0	05715,036	11/29/2016	12/15/2026
527298-BK-8	LEVEL 3 COMMUNICATIONS CORPORATE		l		3FE		99.8750		1,887,638	(82,303)	(14,538)			5.375	3.740 JJ	46.8		06/20/2017	01/15/2024
532716-AU-1	LIMITED BRANDS INC CORPORATE				3FE		06.6250		1,318,459	0	(6,541)	n	n	5.625	4.160 FA	26,		07/21/2017	02/15/2022
					1FE				509,758										
548661-DL-8	LOWES CO INC CORPORATE									и	184	U		1. 150	1.180 A0			04/11/2016	04/15/2019
548661-DP-9	LOWES CO INC CORPORATE				1FE		00.32402,989,		2,975,594	0	184	0	0	3.100	3.110 MN	14,8		04/19/2017	05/03/2027
552953-CC-3	MGM RESORTS INTERNATIONAL CORPORATE				3FE	94,73410	08.000092,8	8086,000	92,880	(1, 103)	(752)	0	0	6.000	4.000 MS	1,	519	06/08/2017	03/15/2023
55336V-AK-6	MPLX LP CORPORATE				2FE	698.838 10	02.3960	72700,000	698.907	0	69	0	0	4, 125	4.140 MS	9.0	625	02/07/2017	03/01/2027
571748-BB-7	MARSH & MCLENNAN CO INC CORPORATE				1FE	294,596 10	00.1900295,		294,663	0	67	0	0	2.750	2.770 JJ	3,8		01/09/2017	01/30/2022
574599-BG-0				4	2FE		09.0430245,			0		0	0	7. 125		4,			
				1					224,966	u	0		u		7.120 MS			03/05/2010	03/15/2020
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I				1FE		02.73204,787,		4,657,110	0	267	0	0	3.450	3.450 JD	5,		12/12/2016	12/19/2026
59217G-CD-9	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	1,644,3919	99.97001,644,		1,644,438	0	46	0	0	2.650	2.650 AO	10,0	05021,554	04/03/2017	04/08/2022
606822-AP-9	MITSUBISHI UFJ FINANCIAL GROUP INC				1FE	3,000,0009	99.04302,971,	903,000,000	3,000,000	0	0	0	0	2.665	2.660 JJ	34,0	645 0	07/18/2017	07/25/2022
61237W-AB-2	MONTEFIORE MEDICAL CENTER CORPORATE				1FE		95.30003,997,		4, 195,000	0	0	0	0	2. 152	2.150 A0	17,8		05/04/2016	10/20/2026
61237W-AC-0	MONTEFIORE MEDICAL CENTER CORPORATE				1FE		96.86902,058,		2,125,000	0	0	0	٥	2.895	2.890 A0	102,9		05/04/2016	04/30/2032
													u						
61746B-ED-4	MORGAN STANLEY CORPORATE				1FE		99.53303,956,		3,958,944	0	3,858	0	0	2.625	2.730 MN	12,		11/14/2016	11/17/2021
61761J-3R-8	MORGAN STANLEY CORPORATE				1FE		98.60601,671,		1,684,885	0	1,008	0	0	3. 125	3.200 JJ	22,0		07/20/2016	07/27/2026
63938C-AF-5	SALLIE MAE CORPORATE				3FE	2,079,28810	04.9000	002,000,000	2,071,798	٥	(7,490)	٥	٥	6.500	5.570 JD	5,7	778100,389	05/23/2017	06/15/2022
64952W-CJ-0	NEW YORK LIFE CORPORATE				1FE	6.986.630	97.10306,797,	10	6,989,926	0	2,596	0	0	1.700	1.740 MS	35.	369119,000	09/07/2016	09/14/2021
654740-AS-8	NISSAN MTR ACCEP CORPORATE				1FE		97.27502,188,0		2,246,770	0	827	0	0	1.900	1.940 MS	12,		09/07/2016	09/14/2021
										(1.000)									
67020Y-AQ-3	NUANCE COMMUNICATIONS INC. CORPORATE				3FE		04.125052,		52,063	(1,029)			u	5.625	4.550 JD		1251,406	07/27/2017	12/15/2026
69353R-EY-0	PNC BANK NATIONAL ASSOCIATION CORPORATE				1FE		99.93803,692,		3,690,572	۵	1,047	0	0	2.550	2.580 JD	5,7		12/06/2016	12/09/2021
69353R-FB-9	PNC BANK CORP CORPORATE				1FE		00.2150		7,996,730	۵	490	0	0	2.625	2.630 FA	78,		02/14/2017	02/17/2022
70014L-AA-8	PARK AEROSPACE HOLDING LTD CORPORATE				3FE		99.3750616.		616,125	(27,314)	(1,974)	0	0	5.250	4.330 FA	12,		07/21/2017	08/15/2022
709599-AW-4	PENSKE TRUCK LEASING COMPANY LP				2FE		98.7100 942.0		952,360	n	263	n	n	3,400	3.430 MN	4.		10/26/2016	11/15/2026
712704-AA-3	PEOPLES UNITED FINANCIAL INC CORPORATE				2FE		02.3800		2,370,705	^	772	^	0	3.650	3.690 JD	6,0		12/03/2012	12/06/2022
										L		ļū							
717081-DZ-3	PFIZER INC CORPORATE				1FE		99.482011,937,		11,991,399	ļ0	2,220	J0	0	2.200	2.210 JD	11,7		11/14/2016	12/15/2021
74251V-AM-4	PRINCIPAL FINANCIAL GROUP CORPORATE				2FE		98.73601,485,		1,502,991	0	198	0	0	3.100	3.110 MN	5,9		11/03/2016	11/15/2026
742718-EQ-8	PROCTER & GAMBLE CO CORPORATE				1FE	2,519,824	97.56402,463,	912,525,000	2,520,966	0	1,002	0	0	1.700	1.740 MN	6,9	91642,925	11/01/2016	11/03/2021
74432N-AA-0	PRUDENTIAL COVERED TRUST		l		1FE		.0.0000	0 1	1	n	0	0	0	2.997	2.990 MS		.130	03/27/2012	09/30/2015
745867-AW-1	PULTE GROUP INC CORPORATE				3FE		08.750054,	7550,000	53,831	۸	(169)	ν	0	5.500	4.340 MS		9171,375	07/27/2017	03/01/2026
										μ		ļū	J						
756109-AS-3	REALTY INCOME CORP CORPORATE				2FE		95.66301,052,		1,086,845	0	1,229	0	0	3.000	3.150 JJ	15,2		10/04/2016	01/15/2027
760759-AS-9	REPUBLIC SERVICES INC CORPORATE				2FE		00.7170936,0		928,429	0	(8)	0	0	3.375	3.390 MN	3,		11/13/2017	11/15/2027
808513-AL-9	CHARLES SCHWAB CORP CORPORATE				1FE	453,089	99.6450453,	85455,000	453,556	0	175	0	0	3.000	3.040 MS	4,5	20913,650	03/03/2015	03/10/2025
824348-AU-0	SHERWIN WILLIAMS CORPORATE				2FE		99.5990358,		359,801	n	24	n	n	2.750	2.760 JD		325	05/02/2017	06/01/2022
828807-DA-2	SIMON PROPERTY GROUP LP CORPORATE				1FE		99.03902,277,		2,294,030	n	1,458	n	^	2.350	2.410 JJ	22,6		11/15/2016	01/30/2022
										,		ū	ļū						
828807-DD-6	SIMON PROPERTY GROUP LP CORPORATE				1FE		99.68003, 124,		3, 129, 350	D	24	0	0	2.750	2.780 JD	4,		11/30/2017	06/01/2023
82967N-AU-2	SIRIUS XM RADIO INC CORPORATE				3FE		04.125072,8		72,888	(519)		ļ0	0	5.375	4.240 AO		7941,881	07/25/2017	04/15/2025
842587-CV-7	SOUTHERN COMPANY CORPORATE				2FE	836,9599	98.0460823,	86840,000	837,401	Ω	261	0	٥	3.250	3.290 JJ	13,6	65030, 106	05/19/2016	07/01/2026
85208N-AA-8	SPRINT SPECTRUM CO LLC CORPORATE				2FE		00.6250457,		454,677	0	2	0	0	3.360	3.360 MJSD		46715,320	10/20/2016	09/20/2021
85748D-AA-7	STATE STREET CAPITAL TRUST IV CORPORATE			1	1		0.0000	0	n	n	<u></u>	0	n	1.546	1.540 MJSD		2420	04/23/2007	06/15/2037
				'	OFF			E0 1 070 000	1 000 000										
87165B-AJ-2	SYNCHRONY CORPORATE				2FE		00.18301,071,		1,069,893	J	94	ļ0	ļ	2.600	2.600 JJ	12,8		12/01/2015	01/15/2019
87264A-AP-0	T-MOBILE USA INC CORPORATE				3FE		09.125054,		54,563	(707)	(481)	0	۵	6.500	3.810 JJ			07/24/2017	01/15/2026
88033G-CR-9	TENET HEALTHCARE CORP CORPORATE				3FE	1,375,0009	97.50001,340,	251,375,000	1,340,625	(34,375)	0	0	0	4.625	4.620 JJ	34,8	300  0	06/05/2017	07/15/2024
880779-AZ-6	TEREX CORPORATION CORPORATE		1		4FE		04.50002,090,0		2,055,759	0	(5,671)	0	0	5.625	5.140 FA	46.8		02/13/2017	02/01/2025
882508-BB-9	TEXAS INSTRUMENTS INC CORPORATE				1FE	481,270			481,580	n	309	n	n	2.625	2.740 MN	2,0		04/27/2017	05/15/2024
												ļū	J						
883556-BR-2	THERMO FISHER SCIENTIFIC INC CORPORATE				2FE	1,254,5959	97.14401,233,	291,270,000	1,256,282	L0	1,348	L0	٥	2.950	3.090 MS	10,6	61537,465	09/14/2016	09/19/2026

# **SCHEDULE D - PART 1**

								_		ng-Term BOND		1				1						
1	2			Cod	des	6	7		Fair Value	10	11	Change	e in Book/Adj	justed Carryir	ng Value			li	nterest		Da	ates
1			3	4	5			8	9	ĺ		12	13	14	15	16	17	18	19	20	21	22
															Total							
															Foreign							
				_																		
				-										Current	Exchange							
				0										Year's	Change							
				r				Rate					Current	Other-	in							
			С					Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
			_											_								
			0					Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP			d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Descript	ion	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
88947E-AQ-3	TOLL BROTHERS FINANCE CORP.	CORPORATE	Ť	<del></del>	0.1.0.	3FE	748,6			690,000	744, 152	(200.0000)	(4,498)	1.1000g20d	14.40	5.625	4.080	11	17,897	19,406	06/08/2017	01/15/2024
89236T-DW-2	TOYOTA MOTOR CREDIT CORP	CORPORATE				1FE	2,943,5			2,945,000	2,943,588	0	61	0	0	2.900	2.900	۸٥	17,555	42,703	04/11/2017	04/17/2024
893045-AE-4	TRANS-ALLEGHENY INTERSTATE L					2FE	444.6			445.000	2,943,388		29		۷	3.850		JD	1,428		12/08/2014	06/01/2025
			-+			2FE	317,7					u					3.780			17, 133		
89417E-AL-3	TRAVELERS COMPANIES INC.	CORPORATE								320,000	317,831	u	42			3.750			1,533	12,000	05/04/2016	05/15/2046
903293-BE-7	USG CORPORATION	CORPORATE	<b>-</b>			3FE	51,6			50,000	51,631		(57)	u		4.875	4.440		203	1,327	07/26/2017	06/01/2027
904764-AU-1	UNILEVER CAPITAL CORP	CORPORATE				1FE	984, 1			1,000,000	986,215		1,447		J	2.000	2.170		8,500	20,000	07/25/2016	07/28/2026
911365-BF-0	UNITED RENTALS NORTH AM	CORPORATE		-		3FE	340,0			340,000	340,000	2,550	0	ļ0	J0	5.500	5.500		11,739	14,441	10/24/2016	05/15/2027
91159H-HN-3	US BANCORP	CORPORATE				1FE	5,509,3		5,223,993	5,550,000	5,514,595	J	3,670	J0	J0	2.375	2.450		58,217	131,813	07/19/2016	07/22/2026
91159H-HP-8	US BANCORP	CORPORATE				1FE	5,016,3			5,025,000	5,017,841	٥	1,484	0	0	2.625	2.660	JJ	57,526	65,953	01/19/2017	01/24/2022
913017-CG-2	UNITED TECHNOLOGIES CORP	CORPORATE				1FE	3,542,0			3,550,000	3,543,823	٥	1,526	0	0	1.950	1.990	MN	11,538	69, 225	10/27/2016	11/01/2021
92343E-AL-6	VERISIGN INC.	CORPORATE	-‡			3FE	50,8			50,000	50,845	٥	(30)		0	4.750	4.520	JJ	1,095	0	07/24/2017	07/15/2027
92343V-DD-3	VERIZON COMMUNICATIONS	CORPORATE				2FE	1,745,5			1,750,000	1,746,081	٥	402		0	2.625	2.650	FA	17,354	47,724	07/27/2016	08/15/2026
931427-AQ-1	WALGREENS BOOTS	CORPORATE				2FE	877,7			880,000	878,066	٥	193	0	0	3.450	3.480		2,530	30,360	05/26/2016	06/01/2026
949746-SK-8	WELLS FARGO COMPANY	CORPORATE				1FE	8,060,0			8,060,000	8,060,000	٥	٥	0	0	3.069	3.060		107,877	123,681	01/17/2017	01/24/2023
94988J-5G-8	WELLS FARGO BANK	CORPORATE	4			1FE	1,717,6	699.8340	1,717,145	1,720,000	1,718,439	0	775	0	٥	2. 150	2.190	JD	2,568	36,775	12/01/2016	12/06/2019
95000U-2B-8	WELLS FARGO & CO	CORPORATE				1FE	3,576,8	099.4490	3,560,274	3,580,000	3,577,074	٥	225	٥	0	2.625	2.640	JJ	40,984	0	07/17/2017	07/22/2022
958102-AL-9	WESTERN DIGITAL CORP	CORPORATE				3FE	771,0	3115.8750		650,000	753, 188	(343)	(17,532)	0	0	10.500	3.560	AO	17,063	34, 125	07/21/2017	04/01/2024
89114Q-BE-7	TORONTO DOM BANK	CORPORATE		Α		1FE	7,056,1		7,042,034	7,050,000	7,056,134	0	0		0	1.950	1.900		60,718	68,738	01/18/2017	01/22/2019
00131L-2A-2	AIA GROUP LTD	CORPORATE	1	D		1FE	448,3	399.4150	447,360	450,000	449,582	0	335	0	0	2.250	2.320	MS	3,094	10,120	03/04/2014	03/11/2019
00774M-AA-3	AERCAP IRELAND CAPITAL LTD	CORPORATE		C		2FE	498 , 3	0 _ 101.4740	507,370	500,000	498,611	0	238	0	0	3.500	3.560	MN	1.750	14,582	01/23/2017	05/25/2022
00913R-AD-8	AIR LIQUIDE FIN	CORPORATE		D		1FE	996,2			1,000,000		0	339	0	0	2.500	2.540	MS	6.525	25,000	09/22/2016	09/27/2026
06675F-AM-9	BANQUE FEDERATIVE DU CREDIT I			C		1FE	2,988,4			2,990,000	2,988,578	0	103	0	0	2.700	2.710		36, 104	0	07/11/2017	07/20/2022
23636T-AD-2	DANONE SA	CORPORATE		D		2FE	3,420,0			3,420,000	3,420,000	0	0	0	0	2.589	2.580		14.511		10/26/2016	11/02/2023
268317-AF-1	ELECTRICITE DE FRANCE SA	CORPORATE	1	D		2FE	950,8			960,000	951,224	0	103	0	0	5.250	5.300		21,140	50,400	01/24/2013	12/31/2049
709629-AL-3	PENTAIR FINANCE SA	OOIS OISTIE		D		2FE	1,738,4			1,740,000	1,739,163	0	153	0	0	3. 150	3.160		16, 139	54,810	11/13/2012	09/15/2022
902674-XK-1	UBS AG	CORPORATE		D		1FE	2,522,6			2,525,000	2,522,714	0	37	0	0	2.450	2.480		5,327	0,010	11/27/2017	12/01/2020
	btotal - Bonds - Industria		ouo /I	Inoffi	liotod\ lo			700.0000		E,020,000								00				12/01/2020
		ai and iviiscellaned	ous (c	Jilaiii	iiaieu) - is	ssuei	275 200 2	- \	070 440 440	070 557 044	070 500 470	(404 700)	(007,000)			V////	V/V/	V/V/	0 400 444	0 000 007	V/V/	V///
	oligations				T-		375,006,0		373, 113, 419	372,557,611	373,560,179	(464,799)	(237, 288)	0	0	XXX	XXX	XXX	3, 193, 444	8,233,807	XXX	XXX
	BANK OF AMERICA FDG CO 2003-	1			. 4	1FM	3,7			3,678	3,733	٥	(3)		0	6.000		MON	5	215	05/22/2003	05/20/2033
3136AW-FW-2	FED NTL MTG ASSO 17-33A: LB				4	1FE	10,330,3	1101.1550	10,290,516	10, 173, 017	10,330,017	0	(365)	0	0	3.000	2.900	MON	25,433	0	12/01/2017	05/01/2039
3399999. Su	btotal - Bonds - Industria	al and Miscellaned	ous (l	Jnaffil	liated) -																	
Re	esidential Mortgage-Bacl	ked Securities	,		,		10,334,1	7 XXX	10,294,304	10,176,695	10,333,750	0	(368)	0	0	XXX	XXX	XXX	25,438	215	XXX	XXX
04965J-AA-1	ATRIUM HOTEL PORTFOLIO TRUST		1		1	1FE	8, 170, 0			8, 170,000	8,170,000	0	0		0	2,408	2.400		1,093	0	12/18/2017	11/15/2019
12515A-BE-9	CD 16-CD2	CMBS			4	1FM	5,664,8			5,500,000	5,649,554	n	(14,394)		۸	3.526	3.170		16, 161	193.930	11/18/2016	11/01/2049
126281-AZ-7	CSAIL 15-C1	CMBS		1	\ \dagger{\lambda}{\lambda} \cdot \c	1FM	6,682,3			6,500,000	6,640,901	,	(17,966)		n	3.505	3. 170		18,985		07/31/2015	04/01/2050
23312V-AF-3	DBJPM	CMBS		1	,	1FM	2,863,3		2,739,943	2,780,000	2,852,922	,	(7,563)		, n	2.890	2.540		6.695	80,342	07/26/2016	04/01/2030
3136AV-7G-8	FED NTL MTG ASSO 17-M7	CMBS		1	7	1FE	2,863,3			2,750,000	2,852,922	ļ	(7,303)		ļ	2.890	2.930		6,786	00, 042	12/21/2017	02/01/2027
3136AY-2C-6	FED NIL MIG ASSO _17-M7 FNMA 17-M13	CMBS		1	4,5	1					2,755,152	ļ	(5)		ļū	2.938	2.930		b, /86 4.897	0		
		0B0			4	1FE	2,005,0			2,000,000		}			ļū					0	12/20/2017	09/01/2027
3137BV-Z8-2	FHMS_K063	CMBS			4		2,081,9			2,000,000	2,081,844	ļō	(110)		ļō	3.430	2.910		5,717		12/20/2017	01/01/2027
3137FC-LD-4	FEDERAL HOME LOAN MTGE CO KO			-	4	1FE	2,823,7			2,750,000	2,823,728	ļ	(71)		ļū	3.286	2.970		7,530	0	12/21/2017	11/01/2050
3137FC-M4-3	FHMS	CMBS		-	4	1FE	10,711,8			10,400,000	10,710,779	}ō	(1,045)		łō	3. 136	2.650		27, 179	0	12/15/2017	11/01/2049
36143W-AA-9	GAHR_15-NRF	CMBS			4,5	1FM	258,6			258,836	260,664	ļ	(4,252)		ļ	2.550	2.170		293	6,221	02/06/2015	12/15/2034
36228C-VC-4	GSMS	CMBS			.  4	1FM	3,476,9			3,000,000	3,352,159	ļ	(41, 110)	· }0	ļ	5.470		MON	13,675	163,950	10/31/2014	05/01/2032
46646K-AA-6	JP MORGAN CHASE 16-W			-	4,5	1FM	3,986,2			3,990,000	3,986,470	ļ0	186	ļ0	ļ0	2. 153	2.160		3,820	100,754	11/01/2016	10/15/2033
55282M-AA-2	MAD_17-330M	CMBS			4,5	1FE	2,527,3			2,490,000	2,525,524	٥	(1,816)	٥	L0	3.294	3.050		6,836	26,902	07/28/2017	08/01/2034
61691J-AZ-7	MSC-17-H1	CMBS	-4		. 4	1FM	720,9			700,000	719,958	0	(991)	0	0	4.075	3.710		2, 139	14,262	05/24/2017	06/04/2050
61763K-BF-0	MSBAM_14-C15	CMBS			4,5	1FM	1,328,7			1,275,000	1,312,418	0	(8,690)		0	4.899	4.350		5,211	63,250	08/20/2014	04/01/2047
61763M-AL-4	MSBAM_14-C16	CMBS			4,5	1FM	924,0			900,000	916,957	0	(3,976)		0	4.758	4.420		3,569	43,396	08/18/2014	06/01/2047
63874E-AA-8	NCMS_17-75B	CMBS		.	4	1FM	1,627,3			1,580,000	1,624,953	۵	(2,440)		0	3.858	3.490		4,403	35,559	05/10/2017	04/05/2037
78413M-AE-8	SFAVE_15-5AVE				4,5	1FM	7,799,10			7,500,000	7,760,571	٥	(12,833)		0	4.140		MON	25,875	310,800	02/03/2015	01/01/2035
90187L-AA-7	PRKAV_17-245P	CMBS	<u></u>	<u> </u>	4	1FM	4,861,5	1102.6480	4,845,023	4,720,000	4,854,468	٥٥	(7, 123)	0	0	3.508	3.150	MON	13,798	96,587	05/17/2017	06/01/2037
3499999. Su	btotal - Bonds - Industria	al and Miscellaned	ous (l	Jnaffi	liated) -																	
	mmercial Mortgage-Bac		(-				71,269,4	7 XXX	70.969.024	69,263,836	71,004,095	0	(124, 204)		0	XXX	XXX	XXX	174.662	1,363,778	XXX	XXX
	ARIFL 17-A: A-2		1		4	1FE	289,9			290,000	289.968	0		0	0	1.910	1.910		246	3,093	05/16/2017	04/15/2026
	. ARIFL_17-A: A-2 .CFII 17-2A: A1	ABS FTSTABS FTST	+		,	1FE	289,9			290,000	289,968	ļū	3	ļū	ļū	1.990	1.910		9,356		05/16/2017	04/15/2026
100100-AL-8	-[WIII_I/=2N. NI	NDO LIOI	-+	1	. [4	IFE		1 239.0780	J			LU	L15	L	L	1.990	1.990	mUN	J9, JOD			03/ 13/2029

# **SCHEDULE D - PART 1**

1	2	Cod	des	6	7	Fa	air Value	10	11	Change	in Book/Adju	usted Carrying	g Value			I	nterest		Da	ates
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
													Foreign							
		F										Current	Exchange							
		0										Year's	Change							
		r				Rate					Current	Other-	in							
		Ce				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/		Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
29372J-AC-1	EFF_17-2: A-3 ABS FTST		. 4	1FE	2,449,947	99.4700	2,437,015	2,450,000	2,449,951	0	5	0	0	2.200	0.910		1,647	25,986	06/20/2017	01/20/2023
34528Q-DS-0 43814M-AD-9	FORD MOTOR COMPANY ABS FTST		. 4,5	1FE	3,000,000 4.699.872	100.0140 99.6880	3,000,420 4,685,336	3,000,000 4,700,000	3,000,000 4,699,921	۷	20		 0	1.880 1.560	1.560		2,344 2,648	43,772 73,320	02/03/2015	01/15/2020
	HART 15-C: A3  ABS FTST		4	1FE	4.474.021	99.7950	4,465,666	4,474,841	4,474,443	0	182	0	0	1.460		MON	24,802	65,334	09/10/2015	02/15/2020
	SOCIAL PROFESSIONAL LOAN PROGRAM	· · · · · · · · · · · · · · · · · · ·	4	1FE	2,252,072		2,244,593	2,252,227	2,252,080	0	(101)	0	0	1.630	1.630		612	40,166	11/16/2016	01/25/2036
834017-AB-1	SOFI ABS FTST		. 4	1FE	1,226,864		1,219,478	1,227,022	1,226,269	0	(323)	0	0	2.510	2.510		599	30,720	06/04/2015	09/25/2032
96328D-AZ-7	WHLS_17-1:A-2 ABS FTST		- 4	1FE	1,379,986	99.5900	1,374,342	1,380,000	1,379,988	0	1	0	Ω	1.880	1.880		721	10,450	07/21/2017	04/21/2026
	GCCT_15-2A:A ABS FTST		. 4	1FE	4,999,182	99.4400	4,972,000	5,000,000	4,999,499	0	113	0	0	2.020	2.020	MON	4,489	101,000	04/22/2015	04/15/2022
	ototal - Bonds - Industrial and Miscellan	eous (Unaffi	liated) - C	other		1004								1007	1001	1001			1004	2001
	an-Backed and Structured Securities				30,231,621		30,130,622	30,234,090	30,231,845	0	(85)	0	0	XXX	XXX	XXX	47,464	452,695	XXX	XXX
	al - Industrial and Miscellaneous (Unaff	iliated) Bond	is		486,841,242	XXX	484,507,369	482,232,232	485, 129, 869	(464,799)	(361,945)	0	0	XXX	XXX	XXX	3,441,008	10,050,495	XXX	XXX
	al - Hybrid Securities				0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
	al - Parent, Subsidiaries and Affiliates I	Bonds			0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
	ototal - SVO Identified Funds				0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Tot	al - Issuer Obligations				881, 101, 579	XXX	862,358,862	820, 127, 611	863,229,773	(464,799)	(8,792,041)	0	0	XXX	XXX	XXX	8, 102, 111	22,556,995	XXX	XXX
7899999. Tot	al - Residential Mortgage-Backed Secu	ırities			334,774,575	XXX	330,670,069	321,252,167	333,953,850	0	(1,807,473)	0	0	XXX	XXX	XXX	912,936	7,295,918	XXX	XXX
7999999. Tot	al - Commercial Mortgage-Backed Sec	urities			71,269,427	XXX	70,969,024	69,263,836	71,004,095	0	(124, 204)	0	0	XXX	XXX	XXX	174,662	1,363,778	XXX	XXX
8099999. Tot	al - Other Loan-Backed and Structured	Securities			30,231,621	XXX	30,130,622	30,234,090	30,231,845	0	(85)	0	0	XXX	XXX	XXX	47,464	452,695	XXX	XXX
8199999. Tot	al - SVO Identified Funds				0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - To	tal Bonds				1,317,377,202	XXX	1,294,128,577	1,240,877,704	1,298,419,563	(464,799)	(10,723,803)	0	0	XXX	XXX	XXX	9,237,173	31,669,386	XXX	XXX

# **SCHEDULE D - PART 2 - SECTION 1**

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes	5	6	7	8	F	air Value	11		Dividends			Change in B	ook/Adjusted	Carrying Value		20	21
		3 4					9	10		12	13	14	15	16	17	18	19	1	
																	Total	1	
							Rate										Foreign	1	
							Per								Current		Exchange	1	
							Share							Current		Total Change		1	'
				Par		Book/	Used to						Unrealized	Year's	Other-Than-		Book/	1	
CUSIP			Number	Value	Rate	Adjusted	Obtain				Amount	Nonadmitted	Valuation	(Amor-	Temporary	Book/Adjusted	Adjusted	NAIC	
Identi-		For-	of	Per	Per	Carrying	Fair			Declared	Received	Declared But		tization)	Impairment	Carrying Value	Carrying	Desig-	Date
fication	Description	Code eign	Shares	Share	Share	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Accretion	Recognized	(15 + 16 - 17)	Value	nation	Acquired
								<b></b>					-		-				ļ
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				·				t		<b>†</b>	<b>†</b>	·	-	<b>†</b>	†				
8999999 - 7	otal Preferred Stocks				<b></b>		XXX											XXX	XXX

# **SCHEDULE D - PART 2 - SECTION 2**

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	ljusted Carrying Va	lue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
						Rate											
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized		Total Change in		NAIC	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted		Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value		Indicator	Date
fication	Description	Code	- 1	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
12547*-10-5	CHA Service Company			10,000,000.000	19,410,905	1.000	19,410,905	73,538,938	0	0	0	(3,839,334)	0	(3,839,334)	0		05/01/2006
9199999. St	ubtotal - Common Stock - Parent, Subsid	liaries ar	nd Affiliates		19,410,905	XXX	19,410,905	73,538,938	0	0	0	(3,839,334)	0	(3,839,334)	0	XXX	XXX
			·····											<b>†</b>			
														<b>†</b>			
														<del> </del>			,
0700000 T	otal Common Stocks				40, 440, 005	XXX	40,440,005	70 500 000	^			(0.000.004)		(0.000.004)		XXX	XXX
	otal Preferred and Common Stocks				19,410,905	XXX	19,410,905	73,538,938	0	0	0	(3,839,334)	0	(3,839,334)	0		XXX
9099999 - I	otal Preferred and Common Stocks				19,410,905	$\lambda\lambda\lambda$	19,410,905	73,538,938	0	0	0	(3,839,334)	0	(3,839,334)	0	XXX	۸۸۸

# **SCHEDULE D - PART 3**

		Showing Ai	II LOII	g-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3 4		5	6	7	8	9
								Paid for Accrued
CUSIP		Date	۵		Number of Shares			Interest and
Identification	Description		-	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
					UI SIUCK			
	UNITED STATES TREASURY GOVERNMENT	08/24/20		NOMURA SECURITIES		10,999,983	11,000,000	8,441
	US TREASURY N/B GOVERNMENT	12/27/20		CITIGROUP GLOBAL MARKETS INC		40,012,381	40,000,000	86,179
	US TREASURY N/B GOVERNMENT	12/20/20		SOCIETE GENERALE		16,966,161	17,000,000	17, 163
	UNITED STATES TREASURY GOVERNMENT	07/12/20		VARIOUS		5,843,081	5,815,000	35,632
	UNITED STATES TREASURY GOVERNMENT	05/12/20		SALOMON SMITH BARNEY		500,977	500,000	845
	UNITED STATES TREASURY GOVERNMENT	05/12/20		NOMURA SECURITIES		351,381	350,000	2,394
	UNITED STATES TREASURY GOVERNMENT	10/10/20	01/	VARIOUS		1,879,044	1,870,000	2,266
	total - Bonds - U.S. Governments					76,553,008	76,535,000	152,920
246381-LL-9	DELAWARE STATE MUNI	12/27/20	017	CUSIP EXCHANGE		100,876	95,000	2,322
246381-LW-5	DELAWARE STATE MUNI	12/27/20	017	CUSIP EXCHANGE		1,268,913	1, 195,000	29,211
373385-AL-7	GEORGIA ST MUNI	11/08/20	017	MORGAN STANLEY		930 , 395	740,000	11,511
373385-AM-5	GEORGIA ST MUNI	11/08/20	017	MORGAN STANLEY		924,726	740,000	11,511
373385-AN-3	GEORGIA ST MUNI	11/08/20	017	MORGAN STANLEY		919,095	740,000	11,511
373385-AP-8	GEORGIA ST MUNI	11/08/20		MORGAN STANLEY		913.508	740.000	11,511
373385-AQ-6	GEORGIA ST MUNI	11/08/20		MORGAN STANLEY		910,030	740.000	11,511
45506D-ZJ-7	INDIANA ST FIN AUTH REV MUNI	01/17/20		JEFFER I ES		1,036,455	860,000	11,706
56052A-ZC-3	MAINE ST MUNI	06/07/20		J.P. MORGAN		873,698	810,000	11,700
	MAINE ST MUNI	06/07/20		J.P. MORGAN		948.141	850,000	n
	MAINE ST MUNI	06/07/20		J.P. MORGAN		976,897	850,000	
	MAINE ST MUNI			J.P. MORGAN		1,002,805	850,000	
574193-MU-9	MARYLAND ST MUNI	01/13/20		CITIGROUP GLOBAL MARKETS INC		1,854,945	1,540,000	10,267
574193-W0-9	MARYLAND ST MUNI			MERRILL LYNCH, PIERCE, FENNER & SMI		1,973,361	1,610,000	3,354
	MONTGOMERY CNTY ND MUNI	11/01/20		J.P. MORGAN		1,973,361	1,355,000	۰, 354
647293-RR-2	NEW NEXICO ST MUNI			J.P. MORDAN  CITIGROUP GLOBAL MARKETS INC		2.087.750	1,750,000	
	NORTH CAROLINA ST MUNI			LOOP CAPITAL MARKETS				19,388
658256-2L-5		01/12/20				3,658,565	2,970,000	19,388
	NORTH CAROLINA ST MUNI	07/14/20		CITIGROUP GLOBAL MARKETS INC		960,238	840,000	<u>N</u>
	NORTH CAROLINA ST MUNI	07/14/20		CITIGROUP GLOBAL MARKETS INC		5,047,116	4,210,000	0
	NORTH CAROLINA ST MUNI	01/17/20		BARCLAYS CAPITAL		848,679	780,000	8,558
	OHIO ST MUNI	01/13/20		CITIGROUP GLOBAL MARKETS INC		2,403,140	2,000,000	0
677522-NR-1	OHIO ST MUNI	01/13/20		CITIGROUP GLOBAL MARKETS INC		2,419,738	2,020,000	0
	OHIO ST MUNI	04/12/20		MERRILL LYNCH, PIERCE, FENNER & SMI		1,974,822	1,700,000	0
	OREGON ST FOR PREVIOUS ISSUES MUNI	02/09/20		CITIGROUP GLOBAL MARKETS INC		1,020,321	860,000	0
68609B-A4-9	OREGON ST FOR PREVIOUIS ISSUES MUNI	02/09/20		CITIGROUP GLOBAL MARKETS INC		1,015,282	860,000	0
70914P-D7-4	PENNSYLVANIA STATE MUNI	02/01/20		CITIGROUP GLOBAL MARKETS INC		2,072,484	1,800,000	41,750
	PENNSYLVANIA STATE MUNI	07/13/20		CITIGROUP GLOBAL MARKETS INC		2,439,992	2,050,000	47,549
	PENNSYLVANIA STATE MUNI	07/13/20		CITIGROUP GLOBAL MARKETS INC		2,588,164	2, 190,000	50,796
	PENNSYLVANIA ST MUNI	07/13/20		CITIGROUP GLOBAL MARKETS INC		985,706	840,000	19,483
	PHILADELPHIA PA MUNI	07/12/20		CITIGROUP GLOBAL MARKETS INC		2,267,731	1,930,000	0
801546-QE-5	SANTA CLARA CNTY CA MUNI	11/03/20		WELLS FARGO		933,495	740,000	0
	SANTA CLARA CNTY CA MUNI	11/03/20		WELLS FARGO		927,560	740,000	0
	SANTA CLARA CNTY CA MUNI	11/03/20		WELLS FARGO		920,945	740,000	0
	SANTA CLARA CNTY CA MUNI	11/03/20		WELLS FARGO		915,831	740,000	0
	SANTA CLARA CNTY CA MUNI	11/03/20		NELLS FARGO		910,755	740,000	0
	SANTA CLARA CNTY CA MUNI	11/03/20	017	NELLS FARGO		906,433	740,000	0
917542-UJ-9	UTAH ST MUNI	07/05/20		J.P. MORGAN		1,465,100	1,180,000	0
917542-UK-6	UTAH ST MUNI	07/05/20		J.P. MORGAN		2,008,752	1,600,000	0
928109-T9-8	VIRGINIA ST MUNI			WELLS FARGO		1,859,897	1,660,000	15,909
928109-U2-1	VIRGINIA ST NUNI	01/13/20		WELLS FARGO		1,079,825	940.000	9,008
	WISC ST FOR ISSUES DTD PR MUNI	03/10/20		CITIGROUP GLOBAL MARKETS INC		1, 156, 500	1,000,000	0
	otal - Bonds - U.S. States, Territories and Possessions					61,219,421	51.335.000	327,585
	SUFFOLK ONTY N Y MUNI	40/45/00	017	M & T INVESTMENT BANKING		1,072,186	51,335,000	
		12/15/20	VI/	M & I INVESTMENT DANKING			,	0
	otal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					1,072,186	960,000	0
	BERKS CNTY PA INDL DEV AUTH HE	10/18/20	017	CITIGROUP GLOBAL MARKETS INC		3,924,060	3,500,000	0
	CALIFORNIA HEALTH FACS FING AU	01/18/20	017	CITIGROUP GLOBAL MARKETS INC		2,064,353	1,820,000	39,433
164555-BD-5	CHERRY CREEK COLO SCH DIST NO MUNI	11/28/20	017	CITIGROUP GLOBAL MARKETS INC		929,386	780,000	17,875
249182-KE-5	DENVER COLORADO CITY COUNTY ARPT	11/30/20	017	RAYMOND JAMES		837,899	770,000	0
249182-KF-2	DENVER COLORADO CITY COUNTY ARPT	11/30/20	017	RAYMOND JAMES		344,928	310,000	0
	DISTRICT COLUMBIA REV MUNI	02/06/20		LOOP CAPITAL MARKETS		4,273,800	4,000,000	
	FEDERAL HOME LOAN MTGE CO FHLMC	11/02/20		CITIGROUP GLOBAL MARKETS INC		1.109.517	1,076,344	
	FEDERAL HOME LOAN MTGE CO FHLMC	11/02/20		CITIGROUP GLOBAL MARKETS INC		3,725,058	3,610,400	2,106
	FEDERAL HOME LOAN MTGE CO FHLMC	11/02/20		MORGAN STANLEY		19,923,958	19,259,650	11,235
	FHLMC K714	12/27/20		J.P. MORGAN		1.025.677	1,025,917	1,656
3137BX-QY-1	FHMS K064	12/21/20		MORGAN STANLEY			8,000,000	18,628
3137FB-BX-3	FEDERAL HOME LOAN MTGE CO FHLMC	12/21/20		MORGAN STANLEY		3.355.596	3.275.000	7,673
סוטוו ט־טא־ט	I LULINE TOME LOAN WILL OU TIEMO	12/21/20	V I /	HICHARI CIANELI		0,000,000		1,0/3

# **SCHEDULE D - PART 3**

1	2	3	4	ng-Term Bonds and Stocks ACQUIRED During Current Year  5	6	7	8	9
·	_		•	, and the second	, and the second	,	· ·	Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description		Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
3137FC-KD-5 3138A9-CW-2	FEDERAL HOME LOAN NTGE CO FHLMC		12/05/2017	J.P. MORGAN INTL FCSTONE PARTNERS L.P.		4,757,714 1,785,740	4,750,000 1,690,141	7,521 3,192
3138E5-FZ-6	FED NTL MTG ASSO FINIA			MERRILL LYNCH, PIERCE, FENNER & SMI		3, 185, 139	3.015.070	5, 192
3138EJ-K7-2	FED NTL MTG ASSO FNMA		.01/13/2017	INTL FCSTONE PARTNERS L.P.		514,456	486,915	920
	FED NTL MTG ASSO FNMA		01/13/2017	INTL FCSTONE PARTNERS L.P.		9,688,433	9, 169, 768	17,321
	FED NTL MTG ASSO FINIA 15YR		12/12/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		206,414 821,160		206 1,798
	FED NTL MTG ASSO FNMA 151R		03/23/2017	INTL FCSTONE PARTNERS L.P.		4,934,898	4,798,443	10,797
3138Y3-BQ-3	FED NTL MTG ASSO FNMA 15YR		03/23/2017	J.P. MORGAN		9,661,274	9,401,270	21 , 153
	FED NTL MTG ASSO FNMA		12/12/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		187,148	186,500	187
	FED NTL MTG ASSO FNMA		12/12/2017 12/12/2017	MERRILL LYNCH, PIERCE, FENNER & SMI MERRILL LYNCH, PIERCE, FENNER & SMI		812,371 833,136	810,440 930,917	810 931
	FED NTL MTG ASSO FNMA			MERRILL LYNCH, PIERCE, FENNER & SMI		2.240.404	2.235.079	2,235
3140J6-FA-0	FED NTL MTG ASSO FNMA 30YR		.12/13/2017	J.P. MORGAN		40,377,527	38,950,361	64,376
	FED NTL MTG ASSO FNMA			J.P. MORGAN		10,584,468	10,229,628	5,967
	FED NTL MTG ASSO FINMA		01/13/2017 01/13/2017	GOLDMAN SACHS INTL FCSTONE PARTNERS L.P.	ļ	5,303,373  645,453	5,026,894 610.899	9,495 1,154
	FED NTL MTG ASSO FNMA			INIL FUSIONE PARTNERS L.P				
31418C-SF-2	FED NTL MTG ASSO FNMA		.12/13/2017	RBC CAPITAL MARKETS		3,205,662	3,208,670	3,788
	GA ST MUNI			CITIGROUP GLOBAL MARKETS INC		1,918,523	1,760,000	11,244
396784-MJ-6	GREENVICH CONN MUNI			CITIGROUP GLOBAL MARKETS INC		1,037,327	910,000	0
	GWINNETT ONTY GA SCH DIST MUNI			CITIGROUP GLOBAL MARKETS INC		929,443 1,995,763	790,000 1,730,000	13,057
	LOS ANGELES CALDEPT WATER & PINONTI			WELLS FARGO		3,487,940	2,920,000	
	MET GOVT NASHVILLE & DAVIDSON MUNI			LOOP CAPITAL MARKETS		797,486	725,000	13,090
	METROPOLITAN TRANSN AUTH N Y D		01/23/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		1,800,271	1,560,000	15,383
59259N-8N-6	METROPOLITAN TRANSN AUTH N Y D		06/02/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		1,621,025	1,360,000	3,778
59261A-PR-2 605360-SD-9	METROPLITAN TRANSN AUTH NY R MUNI MISSISSIPPI ST HOSP EQUIPMENT & FA		11/22/2017 10/18/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		4,464,186 1.662.885	3,720,000 1.500,000	
643154-DF-1	NEW CANEY TEX INDPT SCH DIST MUNI		06/02/2017	MORGAN STANLEY		4,138,710	3,520,000	61,600
64990A-GB-5	NEW YORK ST DORM AUTH SALES TA		08/10/2017	LOOP CAPITAL MARKETS		2, 160, 558	1,740,000	4,350
	NEW YORK ST DORM AUTH SALES TA		07/26/2017	JEFFER IES		2, 105, 452	1,720,000	956
	NEW YORK ST DORM AUTH ST PERS MUNI		06/02/2017	MERRILL LYNCH, PIERCE, FENNER & SMI	ļ	1,657,229	1,410,000	21,933
	NEW YORK TRANSN DEV CORP SPL MUNI NORTH CAROLINA ST MED CARE COMMISS		01/04/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		1,021,552  976,615	980,000 890,000	1,089 5,810
	PHILADELPHIA PA AUTH FOR INDL MUNI		11/16/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		310,535	270,000	0
71781X-DP-5	PHILADELPHIA PA AUTH FOR INDL MUNI		11/16/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		331,682	290,000	0
71781X-DR-1	PHILADELPHIA PA AUTH FOR INDL MUNI		11/16/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		351,466	310,000	
	PHILADELPHIA PA AUTH FOR INDL MUNI PHILADELPHIA PA AUTH FOR INDL MUNI		11/16/2017 11/16/2017	MERRILL LYNCH, PIERCE, FENNER & SMI MERRILL LYNCH, PIERCE, FENNER & SMI		203,269 168,185	180,000 150,000	0
	PHILADELPHIA PA AUTH FOR INDL MONI			MERRILL LYNCH, PIERCE, FENNER & SMI		246,085	220,000	0 N
735389-A9-9	PORT SEATTLE WASHINGTON REV CORPORATE		.07/26/2017	CITIGROUP GLOBAL MARKETS INC		872,800	740,000	0
	PORT SEATTLE WASHINGTON REV MUNI			CITIGROUP GLOBAL MARKETS INC		1, 113, 554	930,000	0
	PORT SEATTLE WASHINGTON REV MUNI			CITIGROUP GLOBAL MARKETS INC CITIGROUP GLOBAL MARKETS INC		1,233,884 438,383	1,020,000 360,000	0
	PORT SEATTLE WASHINGTON REV MUNI			CITIGROUP GLOBAL MARKETS INC			540,000	 n
	PORT SEATTLE WASHINGTON REV MUNI		07/26/2017	CITIGROUP GLOBAL MARKETS INC		1,424,870	1,190,000	0
741701-Z5-8	PRINC GEORGES CNTY, MD MUNI		02/10/2017	MORGAN STANLEY		1,548,862	1,320,000	8,067
	SALT LAKE CITY UTAH ARPT REV MUNI			CITIGROUP GLOBAL MARKETS INC		1,118,250	1,000,000	o
	SALT RIVER PROJ AGRIC IMPT & PUR SALT RIVER PROJ AGRIC IMPT & PUR		11/09/2017	GOLDMAN SACHS GOLDMAN SACHS		886,379 916,061	740,000 740,000	0
	SAN ANTONIO TEX INDPT SCH DIS MUNI		01/12/2017	J.P. MORGAN		2,379,227	1,930,000	
797412-CW-1	SAN DIEGO CNTY CALIF WTR AUTH MUNI		.01/17/2017	JEFFERIES		732,995	620,000	6,803
	SAN FRANCISCO CALIF CITY & CNT		10/12/2017	JEFFERIES		3, 195, 276	2,800,000	0
	SUFFOLK CNTY NY MUNI			M & T INVESTMENT BANKING		876,623	740,000	ō
880443-HZ-2 91412G-J3-0	TENN ENERGY ACQUISITION CORP MUNI UNIVERSITY CALIF REVS FOR PREVIOUS			GOLDMAN SACHS RBC DOMINION SECURITIES CORP.		1,100,143 1,313,323	1,010,000 1,150,000	11,500
	total - Bonds - U.S. Special Revenues		11 44/ 40 11	I DO DOMINITOR GLOCKITTEO CORP.	<u> </u>	203.302.679	189.984.556	579,349
	ADT CORP CORPORATE		06/08/2017	MUFG SECURITIES AMERICAS INC		440,528	440,000	8,974
00130H-BT-1	AES CORPORATION CORPORATE			VARIOUS		632,671	620,000	5,961
00192M-AB-5	ARIFL_17-A: A-2 ABS FTST		05/16/2017	J.P. MORGAN		289,966	290,000	0
	A T & T CORPORATION CORPORATE			CITIGROUP GLOBAL MARKETS INC		1,768,867	1,770,000	<u>0</u>
00774M-AB-1 00912X-AX-2	AERCAP IRELAND CAPITAL LTD CORPORATE AIR LEASE CORPORATION CORPORATE		07/17/2017 11/13/2017	MORGAN STANLEY MERRILL LYNCH, PIERCE, FENNER & SMI		1,009,864 3,110,044	1,015,000 3,140,000	0
	ALIMENTATION COUCHE-TARD INC CORPORATE		07/19/2017	MELLS FARGO			710,000	
0.10201 NII-3	PERMITTATION COOKE TAIL INC. CONTRIBETE	-	11 02 101 110	RELECTION	h	UPU, UU, UHU		

# **SCHEDULE D - PART 3**

				wirig Ali Loi	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1		2	3	4	5	6	7	8	9
									Paid for Accrued
CUSIP				Date		Number of Shares			Interest and
Identification		Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
02005N-AV-2	ALLY FINANCIAL INC	CORPORATE	i oreign		VARIOUS INAITIE OF VEHICLOT	UI Stock	3.636.413	3.490.000	
02005N-AV-2	ALTICE US FIN I CORP	CORPORATE		06/22/2017	VARIOUS		1,311,613	1,250,000	35,550
0258M0-EL-9					GOLDMAN SACHS		2,029,806	2,055,000	1,9/2
	AMERICAN EXPRESS CREDIT CORPOR			04/27/2017	MIZUHO SECUROTIES USA INC.	·			
02665W-BM-2		CORPORATE		02/13/2017	CITIGROUP GLOBAL MARKETS INC		4,214,008	4,220,000	
02665W-CA-7 030981-AK-0	AMERICAN HONDA FINANCE AMERIGAS PARTNERS LP	CORPORATE		11/13/2017	VARIOUS		3,780,000	3,780,000	
030981-AK-U	AMGEN INC	CORPORATE		07/26/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		1,002,375		10,361
037833-CR-9	APPLE INC	CORPORATE		05/08/2017	J.P. MORGAN		2,708,510 1,315,000	2,710,000 1,315,000	
037833-DB-3	APPLE INC	CORPORATE		05/04/2017	DEUTSCHE BANK	-			0
03/833-DB-3 038222-AL-9	APPLIES MATERIAL	CORPORATE		03/28/2017	J.P. MORGAN				U
03938L-AU-8	ARCELORMITTAL	CORPORATE		06/02/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		781,200	720,000	11,520
04965J-AA-1		CMBS		12/18/2017	GOLDMAN SACHS		8,170,000	8,170,000	0
05409Q-AA-6	AVON INTERNATIONAL OPERATIONS			06/02/2017	GOLDMAN SACHS	·	606,100	580,000	14,210
	BANK OF AMER CRP	CORPORATE		04/19/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		3.975.000	3.975.000	
	BANK OF AMERICA	CORPORATE		07/18/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		3,000,000	3,000,000	۰
		CORPORATE		05/09/2017	GOLDMAN SACHS	-	2,965,000	2,965,000	o
	BARCLAYS BANK PLC	CORPORATE		01/03/2017	BARCLAYS CAPITAL				
07330N-AQ-8	BRANCH BANK & TRUST	CORPORATE		01/23/2017	MORGAN STANLEY	-	2,498,275	2,500,000	
075887-BT-5		CORPORATE		05/23/2017	CITIGROUP GLOBAL MARKETS INC		1.045.000	1,045,000	
11134L-AE-9	BROADCOM CORP	CORPORATE		03/23/2017	CREDIT SUISSE FIRST BOSTON CORP.		3,826,017	3,830,000	o
11134L-AL-3	BROADCOM CORP	CORPORATE		10/10/2017	CITIGROUP GLOBAL MARKETS INC		2,999,670	3,000,000	٥
		CORPORATE		02/09/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		2,065,000	2,000,000	2,278
	CDW LLC	CORPORATE		07/21/2017	MERRILL LYNCH, PIERCE, FENNER & SMI			2,000,000	
	CSX CORP	CORPORATE		04/26/2017	UBS SECURITIES		1,558,097	1,560,000	4, I I/
142339-AG-5		CORPORATE		11/13/2017	MERRILL LYNCH, PIERCE, FENNER & SMI	-	1,023,903	1,025,000	٥٥
150190-AA-4	CEDAR FAIR	CORPORATE		07/21/2017	CITIGROUP GLOBAL MARKETS INC		550,550		
	CFII 17-2A: A1	ABS FTST		05/23/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		5,459,711	5,460,000	
	CITIGROUP INC	CORPORATE		04/18/2017	CITIGROUP GLOBAL MARKETS INC		2,967,921	2,970,000	۰
	CIT GROUP INC	CORPORATE		07/17/2017	CITIGROUP GLOBAL MARKETS INC		3,000,000	3,000,000	
17401Q-AJ-0	CITIZENS BANK NA/PROVIDENCE R			05/22/2017	CHASE SECURITIES				
20030N-BX-8	COMCAST CORP	CORPORATE		01/05/2017	WELLS FARGO	-	269,484	270,000	٠
20030N-GA-7	COMCAST CORP	CORPORATE		08/01/2017	MIZUHO SECUROTIES USA INC.		1,549,024	1,550,000	٠
20337Y-AA-5	COMMSCOPE TECHNOLOGIES FINANCI			08/01/2017	VARIOUS		817,698	760,000	16,838
22822V-AE-1	CROWN CASTLE INTL	CORPORATE		01/30/2017	J.P. MORGAN		831.476	835,000	
	DCP MIDSTREAM OPERATING LP			05/24/2017	VARIOUS	-		870,000	
	DAVITA HEALTHCARE PARTNERS IN			07/21/2017	J.P. MORGAN		309,375	300,000	470
		CORPORATE		01/09/2017	MORGAN STANLEY	-	2,378,572	2,380,000	۰،۳۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
	DISH DBS CORP	CORPORATE		05/22/2017	WELLS FARGO		1.848.750	1,740,000	36,915
		CORPORATE		05/22/2017	J.P. MORGAN	-	1.011.955	1,015,000	
29372J-AC-1	EFF_17-2: A-3	ABS FTST		06/20/2017	J.P. MORGAN		2,449,947	2,450,000	0
29444U-AQ-9	EQUINIX INC	CORPORATE		07/24/2017	GOLDMAN SACHS	-	329,250	300,000	
	FED NTL MTG ASSO _17-M7	CMBS		12/21/2017	MORGAN STANLEY		2,755,156	2,750,000	5,881
	FED NTL MTG ASSO _17-M7	VIIIUV		12/01/2017	INTL FCSTONE PARTNERS L.P.	-	10,330,381	10, 173, 017	4,239
3136AY-2C-6	FNMA 17-M13	CMBS		12/20/2017	BREAN CAPITAL		2.005.078	2.000.000	4,281
	FHMS_K063	CMBS		12/20/2017	BARCLAYS CAPITAL	-	2,081,953	2,000,000	4,764
3137FC-LD-4	FEDERAL HOME LOAN MTGE CO KO7			12/21/2017	MORGAN STANLEY	-	2.823.799	2,750,000	6,526
3137FC-M4-3	FHMS	CMBS		12/15/2017	WELLS FARGO	-	10,711,823	10,400,000	19,025
316773-CU-2	FIFTH THIRD BANCORP	CORPORATE		06/12/2017	MORGAN STANLEY	-	2,999,160	3,000,000	
319963-BN-3	FIRST DATA CORP	CORPORATE		07/21/2017	GOLDMAN SACHS	-	650,027	620,000	14,904
345397-YM-9	FORD MOTOR CREDIT	CORPORATE		06/07/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		610,000	610,000	14,304 A
35671D-AU-9	FREEPORT-MCMORAN COPPER & GOLI			07/26/2017	JEFFERIES	-	97.500	100,000	1,479
361448-AZ-6	GATX CORPORATION	CORPORATE		02/06/2017	CITIGROUP GLOBAL MARKETS INC	-	778,003	780,000	1,475 N
36467W-AB-5	GAMESTOP CORP	CORPORATE		07/26/2017	DEUTSCHE BANK		41.500	40.000	1,020
37045X-BS-4	GENERAL MOTORS FINANCIAL CO I			01/11/2017	DEUTSCHE BANK		2,571,601	2,575,000	1,020
38141G-WC-4		CORP SCH B		02/13/2017	GOLDMAN SACHS	ļ	11,320,679	11,355,000	10,833
38141G-WM-2		CORPORATE		07/19/2017	GOLDMAN SACHS	-	2.890.000	2.890.000	
451102-BF-3	ICAHN ENTERPRISES LP	CORPORATE		07/13/2017	VARIOUS		943,350	920,000	18,364
451102-BJ-5	ICAHN ENTERPRISES LP	CORPORATE		06/15/2017	JEFFERIES		1,511,500	1,445,000	35,636
460599-AB-9	INTERNATIONAL GAME TECH	CORPORATE		07/05/2017	VARIOUS		1,589,475	1,450,000	35,530
46647P-AA-4	MORGAN JP&CO INC	CORPORATE		02/14/2017	J.P. MORGAN		2,275,000	2,275,000	
	KAISER FOUND HOSPITAL	CORPORATE		04/25/2017	GOLDMAN SACHS		5,882,450	5,904,000	 N
		CORPORATE		06/20/2017	VARIOUS		1,984,479	1,890,000	43,528
532716-AU-1	LIMITED BRANDS INC	CORPORATE		07/21/2017	VARIOUS		1,325,000	1,250,000	31,445
548661-DP-9	LOWES CO INC	CORPORATE		04/19/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		2,975,411	2,980,000	
55282M-AA-2	MAD 17-330M	CMBS		07/28/2017	WELLS FARGO		2,527,340	2,490,000	3,190
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# **SCHEDULE D - PART 3**

1	2	3	Willig All Loi	1g-Term Bonds and Stocks ACQUIRED During Current Year	6	7	8	9
'	<b>L</b>		_			,	O	Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
552953-CC-3	MGM RESORTS INTERNATIONAL CORPORATE	Foreign	06/08/2017	MARKETTAXESS CORPORATION	UI Stock	94,734	86.000	1.261
55336V-AK-6	MPLX LP CORPORATE		02/07/2017	CITIGROUP GLOBAL MARKETS INC		94,734	700.000	
571748-BB-7	MARSH & MCLENNAN CO INC CORPORATE		01/09/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		294.596	295.000	
59217G-CD-9	METROPOLITAN LIFE GLOBAL FUNDING I		04/03/2017	CREDIT SUISSE FIRST BOSTON CORP.		1.644.391	1.645.000	
606822-AP-9	MITSUBISHI UFJ FINANCIAL GROUP INC		07/18/2017	MORGAN STANLEY	-	3,000,000	3,000,000	0
61691J-AZ-7	MSC-17-H1 CMBS	-	05/24/2017	MORGAN STANLEY		720,949		
63874E-AA-8	NCMS 17-75B CMBS		05/10/2017	NATIXIS SECURITIES AMERICAS LLC		1.627.394	1.580.000	3.387
63938C-AF-5	SALLIE MAE CORPORATE		05/23/2017	J.P. MORGAN		2,079,288	2,000,000	28,425
67020Y-AQ-3	NUANCE COMMUNICATIONS INC. CORPORATE		07/27/2017	BARCLAYS CAPITAL		53,250	.50,000	
69353R-FB-9	PNC BANK CORP CORPORATE		02/14/2017	CITIGROUP GLOBAL MARKETS INC		7.996.240	8,000,000	0
70014L-AA-8	PARK AEROSPACE HOLDING LTD CORPORATE		07/21/2017	UBS SECURITIES		645.414	620,000	15,642
745867-AW-1	PULTE GROUP INC CORPORATE	-	07/27/2017	MIZUHO SECUROTIES USA INC.				1,146
760759-AS-9	REPUBLIC SERVICES INC CORPORATE		11/13/2017	J.P. MORGAN	[	928,438	930,000	0
824348-AU-0	SHERWIN WILLIAMS CORPORATE		05/02/2017	CITIGROUP GLOBAL MARKETS INC		359,777	360,000	0
828807-DD-6	SIMON PROPERTY GROUP LP CORPORATE		11/30/2017	BARCLAYS CAPITAL		3, 129, 326	3, 135,000	0
82967N-AU-2	SIRIUS XM RADIO INC CORPORATE		07/25/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		73,675	70,000	1,076
87264A-AP-0	T-MOBILE USA INC CORPORATE		07/24/2017	CITIGROUP GLOBAL MARKETS INC		55,750	50,000	108
88033G-CR-9	TENET HEALTHCARE CORP CORPORATE		06/05/2017	BARCLAYS CAPITAL		1,375,000	1,375,000	0
880779-AZ-6	TEREX CORPORATION CORPORATE		02/13/2017	DEUTSCHE BANK		2,061,430	2,000,000	4,703
882508-BB-9	TEXAS INSTRUMENTS INC CORPORATE		04/27/2017	MORGAN STANLEY		481,270	485,000	0
88947E-AQ-3	TOLL BROTHERS FINANCE CORP. CORPORATE		06/08/2017	WELLS FARGO		748,650	690,000	15,956
89236T-DW-2	TOYOTA MOTOR CREDIT CORP CORPORATE		04/11/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		2,943,528	2,945,000	0
90187L-AA-7	PRKAV_17-245P CMBS		05/17/2017	J.P. MORGAN		4,861,591	4,720,000	13,338
	USG CORPORATION CORPORATE		07/26/2017	SUMRIDGE PARTNERS, LLC		51,682	50,000	515
91159H-HP-8	US BANCORP CORPORATE		01/19/2017	U.S. BANCORP INVESTMENTS, INC		5,016,357	5,025,000	0
92343E-AL-6	VERISIGN INC. CORPORATE		07/24/2017	JP MORGAN CHASE BANK		50,875	50,000	145
949746-SK-8	WELLS FARGO COMPANY CORPORATE		01/17/2017	WELLS FARGO		10,075,000	10,075,000	0
95000U-2B-8	WELLS FARGO & CO CORPORATE		07/17/2017	WELLS FARGO		3,576,850	3,580,000	0
958102-AL-9	WESTERN DIGITAL CORP CORPORATE		07/21/2017	DEUTSCHE BANK		771,063	650,000	21,802
96328D-AZ-7	WHLS_17-1:A-2 ABS FTST		07/21/2017	MIZUHO SECUROTIES USA INC.		1,379,986	1,380,000	0
89114Q-BE-7	TORONTO DOM BANK CORPORATE	. A	01/18/2017	TD SECURITIES		7,056,136	7,050,000	1,146
00774M-AA-3	AERCAP IRELAND CAPITAL LTD CORPORATE	- C	01/23/2017	J.P. MORGAN		498,380	500,000	0
	BANQUE FEDERATIVE DU CREDIT MUTUEL	C		CITIGROUP GLOBAL MARKETS INC	-	2,988,473	2,990,000	0
***************************************	UBS AG CORPORATE	.   D	11/27/2017	UBS SECURITIES		2,522,677	2,525,000	0
	otal - Bonds - Industrial and Miscellaneous (Unaffiliated)					240,470,485	238,333,017	514,786
8399997. Tota	I - Bonds - Part 3					582,617,779	557, 147, 573	1,574,640
8399998, Tota	I - Bonds - Part 5					57.172.255	56.515.000	101.830
8399999. Tota						639,790,034	613.662.573	1.676.470
	I - Preferred Stocks - Part 3					039,790,034	XXX	1,070,470
	I - Preferred Stocks - Part 5					0	XXX	0
	I - Preferred Stocks					0	XXX	0
	I - Common Stocks - Part 3					0	XXX	0
	I - Common Stocks - Part 5					0	XXX	0
	I - Common Stocks - Part 5					0	XXX	0
	I - Common Stocks I - Preferred and Common Stocks					•	XXX	0
						0 700 700		0
9999999 - Tota	ais					639,790,034	XXX	1,676,470

# **SCHEDULE D - PART 4**

					•	Showing All Lo	ong-renn b	onds and Sto	icks SOLD, r	KEDEEMED	or Otherwis	se Discus		ing Current	i <del>C</del> ai						
1	2		3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
	1		_					-	-	-	11	12	13	14	15	1		-	_	-	
												12	10	1-7	Total						
																				Б	
													Current	Total	Foreign					Bond	
													Year's	Change in	Exchange	Book/				Interest/	
										Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
										Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP						Number of				Adjusted						Value at	Gain	Realized	Total Gain	Received	tractual
			_	D: 1			0				Valuation	(Amor-	Temporary	Carrying	Adjusted						
Identi-			For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description		eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	·				CITIGROUP GLOBAL								-								
3130A8-JG-9	FEDERAL HOME LOAN BANK	AGCY FTSE		11/28/2017	MARKETS INC		5,895,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(105,000)	(105,000)	116,265	06/22/2023
3130AA-BG-2		AGCY FTSE		_06/05/2017 _	MORGAN STANLEY		10,474,849	10,400,000	10,358,608	10,359,220	0	3,463	0	3,463	0	10,362,683	0	112,166	112,166	100,750	
3133EG-BZ-7		AGCY FTSE		11/28/2017	J.P. MORGAN		2,952,300	3,000,000	2,996,143	2,996,563	0	702	0	702	0	2,997,265	0	(44,965)	(44,965)	50,353	
3133EG-XA-8		AGCY FTST		11/01/2017	DEUTSCHE BANK		6,825,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(175,000)	(175,000)	130 , 519	
3134G9-JD-0		AGCY FTST		11/28/2017	VARIOUS		7,982,340	8,000,000	8,000,000		0	0	0	0	0	8,000,000	0	(17,660)	(17,660)		
3135G0-J8-7		AGCY FTST		11/01/2017	DEUTSCHE BANK		7,919,200	8,000,000	7,986,400	7,988,087	0	2,281	0	2,281	0	7,990,368	0	(71, 168)	(71,168)		04/28/2021
3135G0-K9-3		AGCY FTST		11/28/2017	DEUTSCHE BANK		4,959,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(41,000)	(41,000)	57 , 465	
3135G0-N8-2		AGCY FTST		11/01/2017	GOLDMAN SACHS		6.751.325	6.920.000	6.891.974	6.893.936	0	4.573	0	4.573	0	6.898.509	0	(147, 184)	(147 , 184)	104 . 040	
3135G0-Q2-2		AGCY FTST		10/27/2017	VARIOUS	T	7,868,990	8,265,000	8,212,683	8,213,832	n	3,796	n	3,796	n	8,217,628	n	(348,638)	(348,638)	161,524	
36179S-JS-7		GNMA		11/30/2017	VARIOUS		4,934,863	4,884,459	5, 110, 556	5, 109,007	n	(25, 122)	n	(25, 122)	0	5,083,885	n	(149,022)	(149,022)	131,445	
36179S-QW-0		GNMA		12/01/2017	VARIOUS	·	14,083,964	13,678,784	14,345,215	14,450,556	n	(116,485)	n	(25, 122)	n	14,334,071	n	(250, 106)	(250, 106)	458,072	
912828-2F-6		GOVERNMENT		11/01/2017	GOLDMAN SACHS	·	9,715,999	10,000,000		9,972,902		4,734	,	4,734		9,977,636	0	(261,637)	(261,637)	132,079	
912828-ZF-6 912828-HA-1		GOVERNMENT		08/15/2017	VARIOUS	† <b> </b> -	2,065,000	2.065.000		9,972,902	0	(52,797)		(52,797)		2.065.000	0	(201,03/)	(201,03/)		
912828-MK-3		GOVERNMENT		01/31/2017	VARIOUS						0	(52,797)	0	(719)		350,000		0		5,469	
912828-MS-6		GOVERNMENT		02/28/2017	VARIOUS		4, 100, 000	4,100,000	4,291,867	4,115,829		(719)	0	(719)		4,100,000	0	0		61,500	
					MATURITY						0	(15,629)				500,000	0	0			
912828-NK-2 912828-NR-7		GOVERNMENT		06/30/2017	VARIOUS		500,000	500,000 520.000	517,324 538.850	504,571	0		J0	(4,571)		500,000				12,500	
912828-NH-7 912828-PF-1		GOVERNMENT		07/31/2017 10/31/2017	VARIOUS					525,013	0	(5,013)	J0	(5,013)	0		0			12,350	
							300,000		306,328		0		J		0	300,000	0			5,268	
912828-PN-4		GOVERNMENT		12/31/2017	MATURITY		250,000	250,000	259,707	254,591	0	(4,591)	J0	(4,591)	0	250,000	0	0		6,875	
912828-85-0		IAN FTSE		09/26/2017	MORGAN STANLEY	·	5,009,596	5,029,600	5,032,286	5,039,716	0	(10,117)	0	(10,117)	0	5,029,600	0	(20,005)	(20,005)	7,623	
912828-T3-4		GOVERNMENT		11/01/2017	GOLDMAN SACHS		9,705,452	10,000,000	9,937,517	9,939,739	0	10,352	0	10,352	0	9,950,091	0	(244,639)	(244,639)	122,699	
912828-U7-3		GOVERNMENT		01/12/2017	MORGAN STANLEY		4,993,351	5,000,000	4,974,422	4,974,513	0	272	0	272	0	4,974,784	0	18,567	18,567	5,477	
912828-UH-1	. UNITED STATES TREASURY CPI			01/13/2017	UBS SECURITIES		4, 185, 959	4, 181, 120	4, 169, 205	4,207,823	0	(26,703)	0	(26,703)	0	4, 181, 120	0	4,839	4,839	2,645	
0599999. 8	Subtotal - Bonds - U.S. Go	overnments					122,342,188	123,443,963	124,510,377	124,317,068	0	(234, 428)	0	(234,428)	0	124,082,640	0	(1,740,452)	(1,740,452)	1,999,037	
246381-ET-0	DELAWARE STATE	MUNI		12/27/2017	CUSIP EXCHANGE		1,369,789	1,290,000	1,484,326	1,415,400	0	(49,212)	0	(49,212)	0	1,366,188	0	3,601	3,601	96,033	07/01/2019
373384-X9-2	GEORGIA ST	MUNI		07/01/2017	MATURITY		3,070,000	3,070,000	3,323,060	3, 137, 175	0	(67, 175)	0	(67, 175)	0	3,070,000	0	0	0	153,500	07/01/2017
419794-YA-4	HAWAII ST	MUNI		07/01/2017	MATURITY		1,075,000	1,075,000	1, 161,570	1,096,228	0	(21,228)	0	(21,228)	0	1,075,000	0	0	0	53,750	07/01/2017
56052A-YE-0	MAINE ST	MUNI		06/01/2017	MATURITY		815,000	815,000	877,616	830,032	0	(15,032)	0	(15,032)	0	815,000	0	0	0	20,375	06/01/2017
					MERRILL LYNCH, PIERCE,				•	•						·					
574193-MQ-8	MARYLAND ST	MUNI		05/24/2017	FENNER & SMI		1,276,387	1,080,000	1,318,129	1,297,718	0	(16, 153)	0	(16, 153)	0	1,281,565	0	(5, 177)	(5, 177)	26,850	06/01/2022
577285-4Z-9		MUNI			MATURITY		575,000	575,000	621,702	591,955	0	(16,955)	0	(16,955)	0	575,000	0	0	0	28,750	
	1				MERRILL LYNCH, PIERCE.						-	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	-								
646066-GY-0	NEW JERSEY ST EDL FACS AUTH RE			10/18/2017	FENNER & SMI		1, 172, 479	1,140,000	1,276,401	1,210,894	0	(37,847)	0	(37,847)	0	1, 173,047	0	(568)	(568)	74,258	07/01/2018
79771T-KM-8	SAN FRANCISCO CALIF CITY CNTY A			06/15/2017	MATURITY	·	995,000	995.000	1.068.988	1,015,486	n	(20,487)	n	(20,487)	n	995.000	n	0	0	24,875	
837152-SD-0	SOUTH CAROLINA TRANSN INFRASTR			10/01/2017	MATURITY		2,345,000	2,345,000	2,642,510	2,419,366	n	(74,366)	n	(74,366)	n	2,345,000	n	n	n	117,250	
337 102 00 0	. 555 SANGENER THEREOF THE INCH				JANNEY MONTGOMERY SCOTT							(74,000)		(14,000)		,0.10,000					
914378-HW-7	UNIVERSITY KY GEN RCPTS N	MUNI		10/18/2017 _	S.L.L. MOTT COMETT COULT	1	870.847	810.000	934.667	893,232	n	(24,012)	n	(24,012)	n	869,220	n	1,627	1,627	42,638	10/01/2019
928172-K9-5	VIRGINIA ST PUB BLDG AUTH PUB N	MINI			MATURITY	†	1,510,000	1,510,000	1,635,134	1,548,651	n	(38,651)	n	(38,651)	n	1,510,000	n	1,027	1,027	75,500	
			rios s			·													/5471		
1799999.	Subtotal - Bonds - U.S. Sta	ales, Territo	nies a	nu russess			15,074,502	14,705,000	16,344,103	15,456,137	0	(381, 118)	0	(381,118)	0	15,075,020	0	(517)	(517)	713,779	
	DAY 1851 TOLL			10 (00 : :-	CALLED SECURITY at	1		,	,	,						,					04/0::==:=
072024-TM-4	BAY AREA TOLL AUTH CALIF TOLL!	MUNI		10/02/2017	100.000		4,000,000	4,000,000	4,051,200	4,012,489	0	(12,488)	00	(12,488)	0	4,000,000	0	0	0	60,000	04/01/2047
1	1				MERRILL LYNCH, PIERCE,	1								I			1	1			
542690-3C-4	LONG ISLAND POWER AUTH N	MUNI		02/09/2017	FENNER & SMI		5,521,550	5,000,000	5,551,650	5,450,644	0	(5,957)	00	(5,957)	0	5,444,687	0	76,863	76,863	113, 194	
2499999. 8	Subtotal - Bonds - U.S. Po	olitical Subdi	ivision	s of States	, Territories and Pos	ssessions	9,521,550	9,000,000	9,602,850	9,463,133	0	(18,445)	0	(18,445)	0	9,444,687	0	76,863	76,863	173, 194	XXX
184540-6R-8	CLEAR CREEK TEX INDPT SCH DIST			02/09/2017	MORGAN STANLEY		995,378	835,000	1,005,056	978,706	0	(2, 196)	0	(2, 196)	0	976,511	0	18,868	18,868	20,759	02/15/2024
1	1				CITIGROUP GLOBAL									1						,	
235036-E7-1	DALLAS FT WORTH INTL AIRPORT N	MUNI	l	02/02/2017	MARKETS INC		533,775	500,000	547,325	527,594	0	(526)	0	(526)	0	527,068	0	6,707	6,707	6,667	11/01/2045
259327-K9-4		MUNI		06/15/2017	MATURITY		850,000	850,000	901,306		0	(13, 177)	0	(13, 177)	0	850,000	0	0	0	17,000	
30382A-CG-5		MUNI		02/09/2017	MORGAN STANLEY		908,475	750,000	921,818		n	(2,075)	n	(2,075)	n	895,010	n	13,465	13,465	13,854	
3128M8-RT-3		FHLMC		12/01/2017	MBS PAYDOWN		131,473	131,473	141,210	132,282	n	(809)	n	(809)	n	131,473	n	0,400	0, 100	2,759	
3128MB-N7-8		FHLMC		12/01/2017	MBS PAYDOWN		30,601	30,601	32,466	30,836	n	(235)	n	(235)	n	30,601	n	n	n	782	
3128MJ-Y2-0		FNMA		12/01/2017	MBS PAYDOWN		932,932	932.932	998.102	938.524	n	(5,592)	n	(5,592)	n	932.932	n	n	n	21.893	
3128MJ-Y8-7		FNMA		12/01/2017	MBS PAYDOWN		782,534	782,534			n	(4,400)	n	(4,400)	n	782,534	n	n	n	19 . 158	
312942-F9-1		FNMA		12/01/2017	MBS PAYDOWN		152,944	152.944	161, 117	153,782	n	(838)	n	(838)	0	152.944	n	n	n	3.698	
312971-BM-5	FGOLD 15YR FHLMC			12/01/2017	MBS PAYDOWN		52,069	52,069	55,242	52,402	n	(333)	n	(333)	0	52,069	n	n	n	942	
	FGOLD 15YR FHLMC			12/01/2017	MBS PAYDOWN		42.998	42.998	45.618	43,275	n	(277)	n	(277)	n	42.998	n	n	n		04/01/2020
01231 1-04-0	4 LOOP IN LOUR LINE			14/01/401/	I IIIDO FAIDOINI	. h	42,998	44, 398	40,018	40,2/0	LU	L(4/1)	· LU	(2//)	LU	42,998	LU	LU	LU		04/ U 1/ 2020

# **SCHEDULE D - PART 4**

					Showing All I	Long-Term B	onds and St	ocks SOLD, I	REDEEMED	or Otherwi	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value		16	17	18	19	20	21
		-			-		-	-	-	11	12	13	14	15	-		1	-	-	1
												10		Total						
												0	T-4-1						Dand	
												Current	Total	Foreign	<b>5</b>				Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Diaposal	Name	Shares of	Con			Carrying						Disposal		Gain (Loss)	(Loss) on	During	Maturity
			Disposal			Con-	D 1/ 1			Increase/	tization)/	Impairment	Value	Carrying		(Loss) on				
fication		eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
312971-MS-0	FGOLD 15YR FHLMC		12/01/2017	MBS PAYDOWN		42,679	42,679	45,279	42,961	0	(282)	00	(282)	0	42,679	0	0	0	1,205	
312972-DX-7	FGOLD 15YR FHLMC		12/01/2017	MBS PAYDOWN		79,347	79,347	84, 182	79,931	0	(585)		(585)	0	79,347	0	0	0	1,876	
312972-EK-4	FGOLD 15YR FHLMC		12/01/2017	MBS PAYDOWN		42,144	42, 144	44,712	42,467	0	(324)	00	(324)	0	42, 144	0	0	0	978	
312972-GT-3	FGOLD 15YR FHLMC		12/01/2017	MBS PAYDOWN		48,651	48,651		48,967	0	(316)		(316)	0	48,651	0	0	0		04/01/2020
312972-GZ-9	FGOLD 15YR FHLMC		12/01/2017	MBS PAYDOWN		35,927	35,927	38, 116	36, 133	0	(206)	)0	(206)	0	35,927	0	0	0	983	
3132GK-ZQ-2	FGOLD 30 YR FHLMC		12/01/2017	MBS PAYDOWN			98,816	106, 135	99,357	0	(541)	0	(541)	0	98,816	0	0	0		11/01/2041
3132HR-NC-0	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		1,553,280	1,553,280		1,556,658	0	(3,378)		(3,378)	0	1,553,280	0	0	0	25,934	
3132JN-LY-1 3132KF-CU-4	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		337,043 220,733	337, 043	354,527 235.999	338,307	} <sup>0</sup>	(1,264)		(1,264)	ļ0	337,043	0	ļ	<u>0</u>	5,667	
3132KF-00-4 3132M3-T6-4			12/01/2017	MBS PAYDOWN					221,649	0	(916)		(916)	0	220,733	0	0	0	3,964	11/01/2030
3132WF-UP-2	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		49,537 28,960			49,608		(66)		(66)		49,537	0		0	1,033	08/01/2043
3132WF-UP-2 3132WG-GL-5	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN			104,904	112,280	105, 161	n	(256)		(256)	0 n	28,960	0	0 n	n	3,557	09/01/2046
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		1,002,829	1,002,829		1,009,374	o	(6,545)		(6,545)	0	1,002,829			n	3,337	
3132WH-EE-1	FEDERAL HOME LOAN MIGE CO FILING		12/01/2017	MBS PAYDOWN	-	1,002,829				n	ა	/	(ປ, 343)				n	n	4.795	
3132WH-GW-9	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN			68,735	73,568	68,986	0	(251)		(251)	0	68,735		0		2,248	
3132XS-LN-8	FEDERAL HOME LOAN NTGE CO FHLMC		12/01/2017	MBS PAYDOWN		3,856	3,856		00,300	0	0	/I	(231)	0	3.856		0	0	2,240	08/01/2047
3132XT-RX-8	FEDERAL HOME LOAN NTGE CO FHLINC		12/01/2017	MBS PAYDOWN		11,569	11,569	11,936	0	0	(1)		(1)	0	11,569	0	0	0	34	
31335A-BG-2	FEDERAL HOME LOAN NTGE CO FHLIC		12/29/2017	VARIOUS		5,497,051	5,470,040	5,711,064	5,708,137	0	(33,096)	0	(33,096)	0	5,675,041	0	(177,990)	(177,990)		04/01/2043
31335A-ZF-8	FEDERAL HOME LOAN NTGE CO FHLINC		12/01/2017	MBS PAYDOWN		186.926	186,926	186.882	186,925	0	2	0	2	0	186,926	0	0 (177	0	2.908	
31335B-KG-0	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		227,342	227,342	235, 183	0	0	(13)	0	(13)	0	227,342	0	0	0	663	
31336W-CP-2	FGOLD 15YR FHLMC		12/01/2017	MBS PAYDOWN		49,486	49,486		49,870	0	(384)		(384)	0	49,486	0	0	0		10/01/2020
3135G0-P5-6	FANNIE MAE ABS FTST		11/28/2017	NOMURA SECURITIES		8,908,380	9,000,000	8,999,100	8,999,199	0	213		213	0	8,999,412	0	(91,032)	(91,032)	134,063	
31371K-NX-5	FED NTL MTG ASSO FNMA		04/27/2017	MBS PAYDOWN		5,576			5,582	0	(7)	0	(7)	0	5,576	0	0	0	55	
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO ABS FTST		12/01/2017	MBS PAYDOWN		570,277	570,277	594,607	571,759	0	(1,482)	0	(1,482)	0	570,277	0	0	0		07/01/2045
3137BS-ZE-6	STRU_AM-9241:PA CMO		12/01/2017	MBS PAYDOWN		581,140	581,140	622,364	583,587	0	(2,447)	00	(2,447)	0	581,140	0	0	0	11,895	03/01/2046
3138A9-CW-2	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		317,244	317,244	335, 188	0	0	(1,802)	00	(1,802)	0	317,244	0	0	0	5,567	
3138AS-YN-6	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		230,214	230,214	242,552	231,042	0	(828)	00	(828)	0	230,214	0	0	0	4, 113	10/01/2041
3138AU-RL-3	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		117,808	117,808		118,609	0	(801)	00	(801)	0	117,808	0	0	0	2, 153	10/01/2026
3138AW-H2-2	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		146,043	146,043	154,030	146,475	0	(432)	00	(432)	0	146,043	0	0	0	2,552	12/01/2041
3138AX-HC-8	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		80,570	80,570	84,951	80,864	0	(294)		(294)	0	80,570	0	0	0	2,076	
3138E4-F6-3	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		174,072	174,072	183,592	174,770	0	(698)		(698)	0	174,072	0	0	0	3,237	02/01/2042
3138E5-FZ-6	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		388,066	388,066	409,955	0	0	(1,513)	00	(1,513)	0	388,066	0	0	0	6,556	01/01/2042
3138E6-VH-6	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		1,612,376	1,612,376	1,727,006	1,623,370	0	(10,993)	00	(10,993)	0	1,612,376	0	0	0		02/01/2042
3138E9-EX-4	FED NTL MTG ASSO		12/01/2017	MBS PAYDOWN		16,032	16,032		16,045	L0	(13)	) <del> </del> 0	(13)	0	16,032	0	L0	0		09/01/2042
3138ED-UL-3	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		156,209	156, 209		156,694	J0	(485)		(485)	0	156,209	0	l0	0	3,391	
3138EJ-K7-2	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		74,076	74,076	78,266	0	} <u>0</u>	(365)		(365)	ō	74,076	0	0	0	1,537	
3138EJ-ZR-2			12/01/2017	MBS PAYDOWN		267,656	267,656	285,263	268,952	} <sup>0</sup>	(1,296)		(1,296)	0	267,656	0	(0.440)	0		10/01/2042
3138EK-FA-8 3138EK-G7-4	FED NTL MTG ASSOFNNIE MAE FNMA		09/12/2017	VARIOUS		2,015,417 84,238	1,987,244 84,238	2,031,957 89,812	2,029,471 84,690	l0	(4,942)		(4,942)	0	2,024,529 84,238	0	(9, 112)	(9,112) 0		12/01/2042
3138EK-G/-4 3138EK-GU-3	FED NTL MTG ASSO FNMA		12/01/2017	VARIOUS		1,213,856		1,255,688		0	(452)		(32,349)	0	1,219,058	0	(5,202)	(5,202)		08/01/2042
3138EL-B3-6	FED NTL MTG ASSO FNMA		12/29/2017	MBS PAYDOWN		1,213,856			1,251,407		(32,349)	(t <sup>0</sup>	(32,349)	0		0	(5,202)	(5,202)	44,569	
3138EM-FX-4	FED NTL MTG ASSO FINMA		12/01/2017	VARIOUS		1,958,876			2,029,504	<sup>0</sup>	(18,979)		(18,979)		2,010,525	0	(51,649)	(51,649)	64,934	
3138EP-S4-7	FED NTL MTG ASSO FNMA		12/12/2017	MBS PAYDOWN		491,272	491,272		494,253	n	(2,981)	٨	(2,981)	n	491.272	o	(31,049)	(31,049)	10.830	
3138EP-WL-4	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		366,393	366,393			n	(3,022)	n	(3,022)	n	366.393	n	n	n	7.338	
3138EQ-HY-1	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		587,850	587,850		591,042	n	(3, 192)	ń	(3, 192)	n	587,850	n	n	n	11,826	
3138EQ-ZF-2	FNMA 30 YR POOL FNMA		12/01/2017	MBS PAYDOWN		1,207,645	1,207,645	1,316,333	1,215,351	n	(7,706)	n	(7,706)	n	1,207,645	0	n	n	28.076	
3138ER-CZ-1	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		1,384,846	1,384,846	1,463,176	0	n	(6,659)	)[n	(6,659)	n	1,384,846	n	n	0	28,449	
3138ER-K8-2	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		1,456,310	1,456,310	1,565,761	1,466,499	0	(10, 189)	0	(10, 189)	0	1,456,310	0	0	0	30,650	
3138ER-LX-6	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		33,598	33,598	33,796	33,614	0	(16)	0	(16)	0		0	0	0	483	
3138ET-TP-1	FNMA 30 YR POOL FNMA		12/01/2017	MBS PAYDOWN		1,216,184	1,216,184	1,334,382	1,225,105	0	(8,921)	0	(8,921)	0	1,216,184	0	0	0	26,702	
3138ET-WQ-5	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		248,582	248,582	256,661	249, 141	0	(559)	00	(559)	0	248,582	0	0	0	3,667	06/01/2031
3138ET-YV-2	FED NTL MTG ASSO FNMA		12/12/2017	VARIOUS		3,055,191	2,969,124	3, 178, 354	3, 176, 822	0	(35,013)	00	(35,013)	0	3,141,809	0	(86,618)	(86,618)	100,334	05/01/2044
3138LS-R8-5	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		3,811	3,811	3,771	3,810	0	1	0	1	0	3,811	0	0	0	50	
3138LS-SB-7	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		13,356	13,356	13,204	13,345	0	11	0	11	0	13,356	0	0	0	180	
3138LV-2K-8	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		441,247	441,247	467,722	443, 116	0	(1,868)	00	(1,868)	0	441,247	0	0	0	7,647	
3138LV-CV-3	FED NTL MTG ASSO 30YR		12/01/2017	MBS PAYDOWN		233,630	233,630		234,811	0	(1, 181)	00	(1, 181)	0	233,630	0	0	0		06/01/2042
3138LV-H8-9	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		7,917	7,917	7,834	7,911	0	5	0	5	0	7,917	0	0	0		11/01/2042
3138LX-T4-1	FED NTL MTG ASSO FNMA 30YR		112/01/2017	MBS PAYDOWN	.	2,463	2,463	2,438	2,462	0	L1	0	L1	0	2,463	0	0	0	52	08/01/2042

# **SCHEDULE D - PART 4**

						Showing All L	_ong-Term B	onds and Si	tocks SOLD, I	KEDEEMED											
1	2	3	;	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
											11	12	13	14	15	1					
															Total						
													0	T-4-1						Donal	
													Current	Total	Foreign					Bond	
													Year's	Change in	Exchange	Book/				Interest/	
										Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
										Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP						Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
		F-	-	D:I	N		0														
Identi-		Fo		Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eig	_	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
3138M0-SE-1 .	FED NTL MTG ASSO FNMA 30YR		1	12/01/2017	MBS PAYDOWN		140,452	140 , 45		140,979	0	(528	3)0	(528)	0	140,452	0	0	0	2,630	07/01/2042
3138M6-P7-6 _	FED NTL MTG ASSO FNMA 30 YR		1	12/01/2017	MBS PAYDOWN		3,765	3,76	53,726	3,764	0	1	0	1	0	3,765	0	0	0	27	12/01/2042
3138M7-GY-5 _	FED NTL MTG ASSO FNMA 30YR		1	12/01/2017	MBS PAYDOWN		4,595	4,59		4,593	0	2	20	2	0	4,595	0	0	0	65	09/01/2042
3138M7-GZ-2 _	FED NTL MTG ASSO FNMA 30YR		1:	12/01/2017	MBS PAYDOWN		7, 105	7, 10		7, 101	0	4	0	4	0	7, 105	0	0	0	121	09/01/2042
3138M7-W2-7 _	FED NTL MTG ASSO FNMA 3		1	12/01/2017	MBS PAYDOWN		6,277	6,27		6,273	0	4	0	4	0	6,277	0	0	0	111	08/01/2042
3138M9-3L-3	FED NTL MTG ASSO FNMA		1	12/01/2017	MBS PAYDOWN		913	91		912	0	0	00	0	0	913	0	0	0	15	09/01/2042
3138MB-AT-3 _	FED NTL MTG ASSO FNMA 30YR		1	12/01/2017	MBS PAYDOWN		3,084	3,08		3,083	0	1	0	1	0	3,084	0	0	0	43	10/01/2042
3138MC-2V-5	FED NTL MTG ASSO FNMA 30YR		1:	12/01/2017	MBS PAYDOWN		8,820	8,82	08,728	8,813	0	7	'0	7	0	8,820	0	0	0	152	10/01/2042
3138MC-FB-5	FED NTL MTG ASSO FNMA 30YR		1	12/01/2017	MBS PAYDOWN		9, 197			9, 191	0	6	00	6	0	9, 197	0	0	0	144	10/01/2042
3138MC-T4-6 _	FED NTL MTG ASSO FNMA	30YR	1	12/01/2017	MBS PAYDOWN		4,745	4,74		4,743	0	3	30	3	0	4,745	0	0	0	55	01/01/2043
3138MD-WE-8 .	FED NTL MTG ASSO FNMA 30YR			12/01/2017	MBS PAYDOWN		1,003	1,00		1,002	0	0	00	0	0	1,003	0	0	0	16	09/01/2042
3138MF-NJ-2 _	FED NTL MTG ASSO FNMA 30YR			12/01/2017	MBS PAYDOWN	.	3,590	3,59		3,589	0	1	10	L1	0	3,590	0	0	0	44	09/01/2042
3138MF-W3-7 .	FED NTL MTG ASSO FNMA 30YR			12/01/2017	MBS PAYDOWN	.	2,349	2,34		2,348	0	1	1  0	1	0	2,349	0	0	0	36	
3138MF-W5-2 _	FED NTL MTG ASSO FNMA 30YR		1	12/01/2017	MBS PAYDOWN		6,419	6,41	9	6,414	0	5	50	5	0	6,419	0	0	0	57	11/01/2042
3138MG-K9-5 _	FED NTL MTG ASSO FNMA 30YR .			12/01/2017	MBS PAYDOWN		3,319	3,319		3,317	0	2	20	2	0	3,319	0	0	0	73	11/01/2042
3138MG-MC-6 _	FED NTL MTG ASSO FNMA			12/01/2017	MBS PAYDOWN		24,909	24,90		24,875	0	33	30	33	0	24,909	0	0	0	397	01/01/2043
3138MG-RH-0 _	FED NTL MTG ASSO FNMA 30YR			12/01/2017	MBS PAYDOWN		3,532	3,53		3,531	0	1	0	1	0	3,532	0	0	0	39	12/01/2042
3138MH-KP-7 _	FED NTL MTG ASSO FNMA 30YR		1	12/01/2017	MBS PAYDOWN		5,998	5,99		5,992	0	5	50	5	0	5,998	0	0	0	86	12/01/2042
3138MH-KQ-5	FED NTL MTG ASSO FNMA 30YR		1	12/01/2017	MBS PAYDOWN		7,039	7,03		7,035	0	4	0	4	0	7,039	0	0	0	128	12/01/2042
3138MH-XJ-7 _	FED NTL MTG ASSO FNMA 30YR .			12/01/2017	MBS PAYDOWN		3,347	3,34		3,346	0	1	00	1	0	3,347	0	0	0	57	
3138MJ-6T-1 _	FED NTL MTG ASSO FNMA 30YR .		1	12/01/2017	MBS PAYDOWN		7,681	7,68		7,675	0	5	50	5	0		0	0	0	154	11/01/2042
3138MJ-GD-5	FED NTL MTG ASSO FNMA			12/01/2017	MBS PAYDOWN		8,259				0	5	50	5	0	8,259	0	0	0	167	
3138MJ-QU-6	FED NTL MTG ASSO FNMA 3	0YR		12/01/2017	MBS PAYDOWN		5,513	5,51		5,511	0	2	20	2	0	5,513	0	0	0	60	
3138MK-B7-0 _	FED NTL MTG ASSO FNMA 30YR			12/01/2017	MBS PAYDOWN		3,915	3,91		3,914	0	1	0	1	0	3,915	0	0	0	28	
3138ML-MY-7 _	FED NTL MTG ASSO FNMA			12/01/2017	MBS PAYDOWN		5,446	5,440		5,442	0	4	10	4	0	5,446	0	0	0	68	
3138ML-TC-8 .	FED NTL MTG ASSO FNMA 30YR			12/01/2017	MBS PAYDOWN		14,209	14, 20		14,200	0	9	0	9	0	14,209	0	0	0		12/01/2042
3138MM-AB-8 .	FED NTL MTG ASSO FNMA 30'	YR		12/01/2017	MBS PAYDOWN		18,338	18,33		18,325	0	13	30	13	0	18,338	0	0	0	330	
3138MM-C6-7 _	FED NTL MTG ASSO FNMA 30YR			12/01/2017	MBS PAYDOWN		5,287	5,28		5,283	0	4	10	4	0	5,287	0	0	0	97	
3138MM-CE-0 _	FED NTL MTG ASSO FNMA 30YR			12/01/2017	MBS PAYDOWN		3,354	3,35		3,353	0	11	10	1	0	3,354	0	0	0	58	
3138MM-J3-7 _	FED NTL MTG ASSO FNMA 30YR .			12/01/2017	MBS PAYDOWN		9, 185			9, 176	0	9	0	9	0	9, 185	0	0	0	135	
3138MM-KP-6 .	FED NTL MTG ASSO FNMA 30YR .			12/01/2017	. MBS PAYDOWN		1,224	1,22		1,224	0	0	00	0	0	1,224	0	0	0	18	
3138MM-NW-8 _	FED NTL MTG ASSO FNMA 30YR			12/01/2017	. MBS PAYDOWN		9,671	9,67		9,666	0	5	50	5	0	9,671	0	0	0	161	
3138MM-Y6-3 _	FED NTL MTG ASSO FNMA			12/01/2017	MBS PAYDOWN		12, 153	12, 15		12, 143	0	10	0  0	10	0	12, 153	0	0	0		11/01/2042
3138MN-2Y-5	FED NTL MTG ASSO FNMA 30YR			12/01/2017	MBS PAYDOWN		864	86		864	0	0	)0	0	0	864	0	0	0		12/01/2042
3138MN-5G-1 .	FNMA 30YR TBA FNMA			12/01/2017	. MBS PAYDOWN		5,041	5,04		5,039	0	2	2  0	2	0	5,041	0	0	0		01/01/2043
3138MN-A3-4	FED NTL MTG ASSO FNMA 30YR			12/01/2017	MBS PAYDOWN		4, 143	4, 14		4, 141	0	2	?	2	0	4, 143	0	0	0		11/01/2042
3138MN-AS-9	FED NTL MTG ASSO FNMA 30YI	К		12/01/2017	MBS PAYDOWN	-	4, 191	4, 19		4, 190	ļ0	} <sup>2</sup>	<u>{</u>	2	ļ	4, 191	ļ0	ļ <sup>0</sup>	ļ <sup>0</sup>	49	
3138MN-AT-7 .	FED NTL MTG ASSO FNMA 30YR .			12/01/2017	MBS PAYDOWN	-	4,913	4,91		4,910	ļ0	}3	<u>0</u>	}3	ļō	4,913	ļ0	ļ0	}0		12/01/2042
3138MN-EN-6	FED NTL MTG ASSO FNMA 30'	YH		12/01/2017	MBS PAYDOWN		5,749	5,74		5,745	ļ0	J4	·0	ļ <u>4</u>	ļ0	5,749	ļ0	0	0		12/01/2042
3138MN-JQ-4	FED NTL MTG ASSO FNMA 30YR			12/01/2017	MBS PAYDOWN		4,682	4,68		4,679	ļ0	J3	}	3	ļ0	4,682	ļ0	0	ļ0	62	
3138MP-2W-4	FED NTL MTG ASSO FNMA			12/01/2017	MBS PAYDOWN	-	3,288	3,28		3,287	<u>0</u>	ļ1	:	ļ	ļ0	3,288	0	0	0	50	
3138MP-2X-2	FED NTL MTG ASSO FNMA 30YR			12/01/2017	MBS PAYDOWN	-	1,916	1,910		1,916	}0	ł1	` <del> </del> 0	<u> </u>	ļō	1,916	ļ0	ļ0	}0	30	
3138MP-BU-8	FED NTL MTG ASSO FNMA 30'	YH		12/01/2017	MBS PAYDOWN		4,467	4,46		4,465	}0	ł²	£ }0	}2	ļ0	4,467	ļ0	0	}0	77	
3138MP-DQ-5	FED NTL MTG ASSO FNMA 30YR .			12/01/2017	MBS PAYDOWN		12,901	12,90		12,893	0	/10.774	0	(10.774)	ļō	12,901	ļ0	(40.750)	(10.750)		01/01/2043
3138MP-DV-4 3138MQ-HG-1	FED NTL MTG ASSOFNMA			09/12/2017 <sub></sub> 12/01/2017	WARIOUS		4,265,730	4,207,820		4,297,256	ļ0	(12,774	:/ <sup>0</sup>	(12,774)	ļō	4,284,481 6,926	ļ0	(18,752)	(18,752)		01/01/2043
							6,926	6,920		6,922	0	4		4				0	0	129	
3138MQ-J3-8 3138MQ-JZ-7	FED NTL MTG ASSO FNMA 30YR FED NTL MTG ASSO FNMA 30YR			12/01/2017 12/01/2017	MBS PAYDOWN		16,425 9,395			16,403	10	22	·0	22	10	16,425	ļ0	0	0	197 153	
3138MQ-JZ-7 3138MQ-TN-3	FED NTL MTG ASSO FNMA 30YR FED NTL MTG ASSO FNMA 30YR			12/01/2017 12/01/2017	MBS PAYDOWN		9,395	9,39		9,390		14	`   <sup>0</sup>	5		9,395	0	0	0	153	
3138MQ-WF-6 _	FED NTL MTG ASSO FNMA 30'H	VD		12/01/2017 12/01/2017	MBS PAYDOWN		3,800	3,80		3,798		14	;   <sup>0</sup>	14		3,800				59	
3138MQ-WG-4	FED NTL MTG ASSO FNMA 30YR	'''		12/01/2017 12/01/2017	MBS PAYDOWN	-	10,343			10,333	ļ	40	`t <sup>\</sup>	10	1		ļ <sup>0</sup>		۰ <sup>0</sup>		12/01/2042
3138MQ-WG-4 3138MR-2P-5	FED NTL MTG ASSO FNMA 30YR			12/01/2017 12/01/2017	MBS PAYDOWN	-	10,343				ļ0	1	; [	10	10		10				12/01/2042
3138MR-5R-8	FED NTL MTG ASSO FNMA 30YR			12/01/2017 12/01/2017	MBS PAYDOWN		3,949	3,94		3,947	0	· · · · · · · · · · · · · · · · · · ·	, [	2	0	3,949	0	0	u		201/01/2043
3138MR-D2-4	FED NTL MTG ASSO FNMA 30YR	·I		12/01/2017	MBS PAYDOWN		3,493	3,49		3,491	n	2	j	້ຳ	n	3,493	n	0	0 n	90	
3138MR-DZ-1	FED NTL MTG ASSO FINIA 30TH			12/01/2017	MBS PAYDOWN	-		10, 18		10, 176		11	i	11				0	^		12/01/2042
3138MR-M7-3	FED NTL MTG ASSO FNMA			12/01/2017	MBS PAYDOWN	-	5, 181	5, 18		5, 178	n	2		د ا	n	5, 181	n	n	n	100	
3138MR-RX-1	FED NTL MTG ASSO FNMA 30YR			12/01/2017	MBS PAYDOWN		14,945	14,94		14,932	n	10	n	12	n	14,945	n	0	n	270	
3138MR-TR-2	FED NTL MTG ASSO FNMA 30YR	· [		12/01/2017	MBS PAYDOWN		5.462	5,46		5,458	n	12	i	12	n	5.462	n	n	n	92	
0 .00ml1 111 Z _																					

# **SCHEDULE D - PART 4**

						Showing All L	_ong-Term E	sonds and S	tocks SOLD,	REDEEMED	or Otherwi	se DISPOS	SED OF Dur	ing Current	Year						
1		2	3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
					-						11	12	13	14	15						
															Total						
													0	T-4-1						Donal	
													Current	Total	Foreign	5				Bond	
													Year's	Change in	Exchange	Book/				Interest/	
										Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
										Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP						Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
			Го.	Diamagal	Nama		Con														
Identi-			For-	Disposal	Name	Shares of	Con-	5 1/ 1		Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication		escription	eign	Date	of Purchaser	Stock	sideration	Par Value		Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
3138MR-TS-0	FED NTL MTG ASSO	FNMA		12/01/2017 .	MBS PAYDOWN		4,345	4,34		4,344	0	1	0	1	0	4,345	0	0	0	29	
3138MR-UJ-8	FED NTL MTG ASSO	FNMA		12/01/2017 .	MBS PAYDOWN		6,577	6,57		6,575	0	2	0	2	0	6,577	0	0	0	101	12/01/2042
3138MR-XV-8	FED NTL MTG ASSO	FNMA 30YR		12/01/2017 .	MBS PAYDOWN		4,003	4,00		4,002	0	2	0	2	0	4,003	0	0	0	61	
3138MS-A2-5	FED NTL MTG ASSO	FNMA 30YR		12/01/2017	MBS PAYDOWN		2,916	2,91		2,915	0	11	0	1	0	2,916	0	0	0	50	
3138MS-A3-3	FED NTL MTG ASSO	FNMA		12/01/2017 .	MBS PAYDOWN		6,519	6,51		6,516	0	3	3  0	3	0	6,519	0	0	0		12/01/2042
3138MS-C8-0	FED NTL MTG ASSO			09/12/2017 .	VARIOUS		321,294	317,01		323,753	0	(1,070	0)	(1,070)	0	322,682	0	(1,388)	(1,388)		02/01/2043
3138NW-VM-8	FED NTL MTG ASSO	FNMA 30YR		12/01/2017 .	MBS PAYDOWN		1,546	1,54		1,545	0	11	0	11	0	1,546	0	0	0	24	
3138NX-J5-7	. FED NTL MTG ASSO			_09/29/2017	VARIOUS		2, 141, 131	2,110,33		2, 155, 811	0	(4, 143	0	(4, 143)	0	2, 151, 668	0	(10,538)	(10,538)	47,862	
3138NX-L7-0	FED NTL MTG ASSO	FNMA 30YR		12/01/2017 .	MBS PAYDOWN	-	3,433	3,43		3,432	0	ļ <u>1</u>	0	1	0	3,433	0	0	0	65	12/01/2042
3138NX-MW-4	FED NTL MTG ASSO	FNMA 30YR		12/01/2017 .	MBS PAYDOWN		1,541	1,54		1,540	0	1	0	1	0	1,541	0	0	0	26	01/01/2043
3138NX-RK-5	FED NTL MTG ASSO	FNMA 30YR		12/01/2017 .	MBS PAYDOWN		5,786	5,78		5,783	0	3	0	3	0	5,786	0	0	0	90	
3138NY-AR-6	FED NTL MTG ASSO	FNMA 30YR		12/01/2017	MBS PAYDOWN		1,481	1,48		1,480	0	11	0		0	1,481	0	0	0	26	
3138NY-DM-4	FED NTL MTG ASSO	FNMA 30YR		12/01/2017	MBS PAYDOWN		2,005	2,00		2,004	0	11	0	1	0	2,005	0	0	0	30	
3138NY-FX-8	FED NTL MTG ASSO	FNMA 30YR		12/01/2017 .	MBS PAYDOWN		4, 109	4, 10		4, 107	0	2	0	2	0	4, 109	0	0	0		01/01/2043
3138NY-HT-5	FED NTL MTG ASSO	FNMA		12/01/2017 .	MBS PAYDOWN		4,666	4,66		4,664	0	2	0	2	0	4,666	0	0	0		01/01/2043
3138NY-QP-3	FED NTL MTG ASSO	FNMA 30YR		12/01/2017 .	MBS PAYDOWN		884	88		884	0		0		0	884	0	0	0		02/01/2043
3138NY-U9-4	FED NTL MTG ASSO	FNMA 30YR		12/01/2017 .	MBS PAYDOWN		6,401	6,40		6,397	0	4	0	4	0	6,401	0	0	0		01/01/2043
3138W0-2A-6	FED NTL MTG ASSO	FNMA		12/01/2017 .	MBS PAYDOWN		9,474	9,47		9,464	0	11		11	0	9,474	0	0	0		01/01/2043
3138W0-2X-6	FED NTL MTG ASSO	FNMA 30 YR		12/01/2017 .	MBS PAYDOWN		4,928	4,92		4,926	0	2	0	2	0	4,928	0	0	0		01/01/2043
3138W0-FU-8	FED NTL MTG ASSO	FNMA 30YR		12/01/2017 .	MBS PAYDOWN		6,616	6,61		6,611	0	44	0	4	0	6,616	0	0	0		01/01/2043
3138W0-G6-0	FED NTL MTG ASSO	FNMA 30YR		12/01/2017 .	MBS PAYDOWN		8,361	8,36	818,274	8,356	0	5	0	5	0	8,361	0	0	0		01/01/2043
3138W0-SZ-3	FED NTL MTG ASSO	TABLE COVE		09/12/2017 .	VARIOUS		630,593	621, 11		634,325	0	(646	0	(646)	0	633,678	0	(3,085)	(3,085)	14,421	
3138W0-YR-4 3138W1-4Q-7	FED NTL MTG ASSO FED NTL MTG ASSO	FNMA 30YR		12/01/2017 12/01/2017	MBS PAYDOWN		5,096 455,369	5,09		5,093 456,201	0	4		(832)	0	5,096 455,369		0	0	67	01/01/2043
3138W1-7M-3	FED NTL MTG ASSO	FNMA		12/01/2017	MBS PAYDOWN			8,61			0	(832	:) 0	(832)	0	8,613		0	0		04/01/2043
	FED NTL MTG ASSO	FNMA		09/29/2017 .	VARIOUS		8,613 2,019,209	1,990,59		2,032,913	0			(4,426)	0			(9,277)	(9,277)		
3138W1-K3-0		FNMA 30YR		12/01/2017	MBS PAYDOWN		2,019,209	1,990,58			0	(4,426	0)	(4,426)	0	2,028,486 2,825		(9,277)	(9,2//)	45,760 48	
3138W1-LY-1 3138W3-FS-7	FED NTL MTG ASSO FED NTL MTG ASSO	FNMA 301H		12/01/2017	MBS PAYDOWN		19,709			2,824 19,694	0	15		15	0	19,709		0	0	48	03/01/2043
3138W4-AP-6	FED NTL MTG ASSO	FNMA 30YR		12/01/2017	MBS PAYDOWN		8,388	8,38		8,384	o		,			8,388				90	04/01/2043
3138W6-WQ-5	FED NTL MTG ASSO	FNMA 30YR		12/01/2017	MBS PAYDOWN		3,303	3,30		3,302	٥	1	^	1	0	3,303	0	0	٥	50	
3138W7-GB-4	FED NTL MTG ASSO	FNMA 30YR		12/01/2017	MBS PAYDOWN	-	14,483	14,48		14,474	n	0	h	0	0	14,483	0	0	n	244	03/01/2043
3138W7-WP-5	FED NTL MTG ASSO	FNMA		12/01/2017	MBS PAYDOWN	-	8,453	8,45		8,448	o	5		5		8,453	0	0	n	172	
3138W9-GM-6	FED NTL MTG ASSO	I NWA		09/12/2017	VARIOUS		1,406,526	1,386,57		1,416,353	0	(3,065	0	(3,065)	0	1,413,288	0	(6,762)	(6,762)		08/01/2043
3138WD-6X-4	FED NTL MTG ASSO	FNMA		12/01/2017	MBS PAYDOWN		19, 151	19. 15		19,206	0	(54		(54)	0	19, 151	0	(0,702)	(0,702)	267	
3138WD-HJ-3		FNMA 15YR		12/01/2017	MBS PAYDOWN	-	126,323	126,32		n	n	(327		(327)	n	126,323	n	n	0		11/01/2029
3138WE-AJ-8	FED NTL MTG ASSO	FNMA		12/01/2017	MBS PAYDOWN		115,687	115,68		116, 181	0	(494		(494)	0	115,687	0	0	0	1,621	
3138WE-AM-1	FED NTL MTG ASSO	FNMA		12/01/2017	MBS PAYDOWN		188,609	188,60		189,428	0	(819		(819)	0	188,609	0	0	0		02/01/2030
3138WH-NT-5	FED NTL MTG ASSO	FNMA		12/01/2017	MBS PAYDOWN		285,366	285, 36		287 . 187	0	(1,821		(1,821)	0	285.366	0	0	0		07/01/2046
3138WH-R6-1	FED NTL MTG ASSO	FNMA		12/01/2017	MBS PAYDOWN		37,547	37,54		37,649	0	(102		(102)	0		0	0	L0	702	
3138WJ-EQ-7	FED NTL MTG ASSO	FNMA		12/01/2017	MBS PAYDOWN		1,211,474	1,211,47		1,212,027	0	(553		(553)	0	1,211,474	0	0	0		11/01/2031
3138WJ-MD-7	FED NTL MTG ASSO	FNMA		.01/13/2017	VARIOUS		2,296,506	2,226,12	212,273,774	2,273,843	0	(258		(258)	0	2,273,586	0	22,920	22,920	10,160	
3138WM-P4-7	FED NTL MTG ASSO	FNMA 30YR		12/01/2017	MBS PAYDOWN		3,339	3,33	3,305	3,338	0	ļ1	0	1	0	3,339	0	0	0	69	03/01/2043
3138WM-XV-8	FED NTL MTG ASSO	FNMA 30YR		12/01/2017 .	MBS PAYDOWN		6,678	6,67	786,608	6,673	0	5	0	5	0	6,678	0	0	0	107	03/01/2043
3138WM-ZQ-7	FED NTL MTG ASSO	FNMA		12/01/2017 .	MBS PAYDOWN		1,613	1,61		1,612	0	1	0	1	0	1,613	0	0	0	33	03/01/2043
3138WN-7K-9	FED NTL MTG ASSO	FNMA 30YR		12/01/2017 .	MBS PAYDOWN		8,024	8,02		8,018	0	6	0	6	0	8,024	0	0	0		04/01/2043
3138WP-JE-5	FNMA 15YR			12/13/2017	VARIOUS		3,362,773	3,355,68		3,470,144	0	(27,443	3)0	(27,443)	0	3,442,701	0	(79,928)	(79,928)	80,807	04/01/2028
3138WQ-M3-3	FED NTL MTG ASSO	FNMA 30YR		12/01/2017 .	MBS PAYDOWN		1,094	1,09		1,093	0	0	00	0	0	1,094	0	0	0	18	04/01/2043
3138WQ-Q3-9	FED NTL MTG ASSO	FNMA 30YR		12/01/2017 .	MBS PAYDOWN		6,719	6,71		6,717	0	2	0	2	0	6,719	0	0	0	84	05/01/2043
3138WU-5W-9	FED NTL MTG ASSO	FNMA		12/01/2017	MBS PAYDOWN	-		76,76		76,967	0	(203	00	(203)	0	76,764	0	0	0	1,445	
3138WV-H4-6	FED NTL MTG ASSO	FNMA 30YR		12/01/2017	MBS PAYDOWN	-	1,097	1,09		1,096	0	ļ0	0 إ0	J	ļ0	1,097	ļ0	0	0		05/01/2043
3138WV-N4-9	FED NTL MTG ASSO	FNMA 30YR		12/01/2017 .	MBS PAYDOWN		6,789	6,78		6,786	0	3	J	3	0	6,789	0	0	0	93	
3138WW-KV-0	FED NTL MTG ASSO	FNMA 30YR		12/01/2017 .	MBS PAYDOWN		8,309			8,304	0	6	·	6	0	8,309	0	0	0	108	
3138WX-WH-6	FED NTL MTG ASSO	FNMA 30YR		12/01/2017 .	MBS PAYDOWN		911	91		911	0	0	0	0	0	911	0	0	0	15	07/01/2043
3138X6-TX-3		FNMA15YR		12/01/2017 .	MBS PAYDOWN		676,756	676,75		ļ0	ļ0	(1,715		(1,715)	·0	676,756	ļ0	ļ0	ļ0		09/01/2028
3138Y3-BQ-3	FED NTL MTG ASSO	FNMA 15YR		12/01/2017 .	MBS PAYDOWN		1, 126, 872	1, 126, 87		0	ļ0	(2,518		(2,518)	·0	1,126,872	ļ0	0	0	17,766	
3138YF-E3-4	FED NTL MTG ASSO	FNMA		12/13/2017 .	VARIOUS		491,997	483,46		504,860	0	(4,967		(4,967)	h0	499,893	0	(7,896)	(7,896)		02/01/2030
3140E9-AM-8	FNMA 30YR	FNMA		12/01/2017 .	MBS PAYDOWN		629,456	629, 45		631, 155	0	(1,699		(1,699)	0	629,456	0	0	0		12/01/2045
3140EC-MV-8	FED NTL MTG ASSO	FINMA		12/01/201/ .	MBS PAYDOWN	-	48,042	48,04	49,603	48 , 132	L0	(90	·)L0	(90)	· L	48,042	L0	L0	L0	/84	08/01/2031

# **SCHEDULE D - PART 4**

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1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	e	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												0	T-4-1						Dand	
												Current	Total	Foreign	<b>D</b> 17				Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
		Га.	Diamagal	Nama		Con														
Identi-		For-	Disposal	Name	Shares of	Con-	5 1/1		Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
3140EW-2N-4	FED NTL MTG ASSO FNMA		12/01/2017 .	. MBS PAYDOWN		119,228	119,228		119,562	0	(334)	)0	(334)	0	119,228	0	0	0	1 , 535	
3140EW-3W-3	FED NTL MTG ASSO FNMA		12/01/2017 _	VARIOUS		430,044	425,929	423,537	424,513	0	49	0	49	0	424,562	0	5,482	5,482	8,909	
3140F3-BU-1	FED NTL MTG ASSO FNMA		12/01/2017 _	_ MBS PAYDOWN		80,413	80,413		80,591	0	(178)	)0	(178)	0	80,413	0	0	0	1,338	
3140F3-C3-0	FED NTL MTG ASSO FNMA		12/01/2017 _	VARIOUS		437,821	433,827		432,454	0	46	0	46	0	432,501	0	5,320	5,320		10/01/2046
3140F9-2B-0	FED NTL MTG ASSO FNMA		12/01/2017 .	. MBS PAYDOWN		21,710	21,710		21,750	0	(40)		(40)	0	21,710	0	0	0	350	
3140F9-NN-1	FED NTL MTG ASSO FNMA		12/01/2017 _	. MBS PAYDOWN		49,794	49,794		49,924	0	( 131)		(131)	0	49,794	0	0	0	927	
3140FB-6X-3	FED NTL MTG ASSO FNMA		12/01/2017 _	. MBS PAYDOWN		98,650	98,650		98,821	0	(171)		(171)	0	98,650	0	0	0		07/01/2045
3140FB-FE-5	FED NTL MTG ASSO FNMA		12/01/2017 _	MBS PAYDOWN	-	49,282	49, 282		49,419	0	( 137)		(137)	0	49,282	ļ0	0	0		07/01/2031
3140FB-SD-3	FED NTL MTG ASSO FNMA		12/01/2017 .	. MBS PAYDOWN		125,610	125,610		125,980	ļ0	(370)		(370)	0	125,610	ļ	ļ0	0	2,065	
3140FB-SL-5	FED NTL MTG ASSO FNMA		12/01/2017 .	. MBS PAYDOWN		190,839	190,839		191,319	0	(481)	} <sup>0</sup>	(481)	0	190,839	ļ0	ļ0	0	3,708	
3140FE-X3-3	FED NTL MTG ASSO FNMA		12/01/2017 _	. MBS PAYDOWN		67,254	67,254		67,432	0	(178)	? <b>}</b> 0	(178)	0	67,254	ļ0	0	0		10/01/2046
3140FF-C8-2	FED NTL MTG ASSO FNMA		12/01/2017 .	_ MBS PAYDOWN		107, 101	107, 101		107,310	ļ0	(209)		(209)	ļ0	107, 101	ļ0	ļ0	ļ <sup>0</sup>		09/01/2031
3140FF-DH-1	FED NTL MTG ASSO FNMA		12/01/2017 .	. MBS PAYDOWN		289,577	289,577		290,360	ļ0	(783)	)0	(783)	0	289,577	}0	ļ0	ļ0		09/01/2031
3140FG-5N-5	FED NTL MTG ASSO FNMA		12/01/2017 .	. VARIOUS		2,330,947	2,310,243		2,302,358	0	386	0	386	0	2,302,743	0	28,204	28,204	47,803	
3140FG-6S-3	FED NTL MTG ASSO FNMA		12/01/2017 .	. VARIOUS		2,231,203	2,211,318		2,203,730	0	386	0	386	0	2,204,116	0	27,087	27,087		11/01/2046
3140FG-7G-8	FED NTL MTG ASSO FNMA		12/01/2017 .	_ MBS PAYDOWN		10,923	10,923		10,922	0	1	J0		0	10,923	0	0	0	190	
3140FG-7L-7	FED NTL MTG ASSO FNMA		12/01/2017 .	. MBS PAYDOWN		69,277	69,277		69,351	0	(73)		(73)	0	69,277	0	0	0	1,506	
3140FG-FE-4	FED NTL MTG ASSO FNMA		12/01/2017 .	. MBS PAYDOWN		19,787	19,787		19,827	0	(40)		(40)	0	19,787	0	0	0	306	
3140FG-GU-7	FED NTL MTG ASSO FNMA		12/01/2017 .	. MBS PAYDOWN		24,507	24,507		24,560	0	(53)		(53)	0	24,507	0	0	0	332	
3140FH-H6-7			12/01/2017 .	_ MBS PAYDOWN		149,461	149,461		149,868	0	(406)		(406)	0	149,461	0	0	0	2,412	
3140FK-RL-6	FED NTL MTG ASSO FNMA		12/01/2017 .	MBS PAYDOWN		114,535	114,535		114,810	0	(275)		(275)	0	114,535	0		0	2, 131	
3140FK-RZ-5	FED NTL MTG ASSO FNMA		12/01/2017 .	. MBS PAYDOWN		44,735	44,735		44,829	0	(94)		(94)	0	44,735	0	40.447	0	803	
3140FK-S3-5	FED NTL MTG ASSO FNMA		12/01/2017 .	VARIOUS		1,427,695	1,414,073		1,409,396	0	153		153	0	1,409,549	0	18, 147	18,147	29,745	
3140FM-JN-7 3140FM-JU-1	FED NTL MTG ASSO FNMA		12/01/2017 .	MBS PAYDOWN		137 , 163 144 , 559	137 , 163 144 , 559		137,553 144,845	0	(390)		(390)	0	137, 163			0	2,556	11/01/2031
3140FM-QU-3	FED NTL MTG ASSO FNMA		12/01/2017 .	MBS PAYDOWN									(286)		144,559		0		2,346	11/01/2031
3140FM-QU-3	FED NTL MTG ASSO FNMA		12/01/2017 . 12/01/2017 .	. MBS PAYDOWN		62,248 16,182	62,248 16,182		62,453 16,213	0	(205)		(205)	0			0	0		11/01/2031
3140J7-K4-6	FED NTL MTG ASSO FNMA		12/01/2017 .	MBS PAYDOWN		82,223			10,213	0	(5)		(31)	0			0	0		11/01/2031
31410F-Z2-4	FED NTL MTG ASSO FNMA		12/01/2017 .	MBS PAYDOWN		98,894	98,894		98,738		157	/	157	0	98,894	0				07/01/2020
31416X-AL-4	FED NTL MTG ASSO FNMA		12/01/2017 .	. MBS PAYDOWN		404,998	404,998		407, 108	o	(2, 111)	,	(2, 111)	0	404.998	o	0	o		11/01/2040
31416Y-6Q-6	FED NTL MTG ASSO FNMA		12/01/2017 .	. MBS PAYDOWN		785,369	785,369			o	(3,653)	,	(3,653)	0	785,369	0		٥	14,025	
31416Y-YN-2	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		92,488	92,488		0	o	(439)		(439)	0	92,488	n	0	n	1,654	
31416Y-YV-4	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		300,564	300,564		303.333	0	(2.770)		(2,770)	0	300.564	0	0	0		08/01/2041
31417A-JK-6	FED NTL MTG ASSO FNMA		12/01/2017 .	MBS PAYDOWN		56.566	56,566		56,849	0	(283)	,	(283)	0	56,566	0	0	0		11/01/2041
31417C-JL-0	FED NTL MTG ASSO FNMA		12/01/2017 .	MBS PAYDOWN		6,290	6,290		0	0	(200)	0	0	0	6,290	0	0	0	18	07/01/2042
31417C-QQ-1	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		3,745	3,745		3,744	0	2	0	2	0	3,745	0	0	0	75	
31417C-QS-7	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		2,564	2,564		2,563	0	1	0	1	n	2,564	0	0	0	53	
31417D-4F-7	FNMA 30YR TBA FNMA		12/01/2017 .	MBS PAYDOWN		15,738	15,738		15,727	0	11	0	11	0	15,738	0	0	0	274	
31417E-CT-6	FED NTL MTG ASSO FNMA 30YR		12/01/2017 .	MBS PAYDOWN		14,545	14,545		14,533	0	11	0	11	0	14,545	0	0	0	227	
31417E-WF-4	FED NTL MTG ASSO		12/01/2017	MBS PAYDOWN		159,644	159,644		159,908	0	(264)	)[0	(264)	0	159,644	0	L0	L0	2,736	
31417F-2P-2	FED NTL MTG ASSO		.09/12/2017	VARIOUS		1,841,546	1,815,501		1,854,642	0	(4, 160)	00	(4, 160)	0	1,850,489	0	(8,943)	(8,943)		04/01/2043
31417G-LW-4	FED NTL MTG ASSO		09/29/2017 .	VARIOUS		339,430	334,721		341,841	0	(879)	)0	(879)	0	340,962	0	(1,534)	(1,534)		05/01/2043
31417G-MA-1	FED NTL MTG ASSO FNMA		12/01/2017 .	. MBS PAYDOWN		11,770	11,770		11,763	0	7	0	7	0	11,770	0	0	0		05/01/2043
				CITIGROUP GLOBAL																
462590-JD-3	_ IOWA STUDENT LN LIQUIDITY CORP		02/09/2017 _	MARKETS INC		2,942,296	2,845,000	2,845,000	2,845,000	0	0	0	0	0	2,845,000	0	97,299	97,299	26,682	12/01/2019
				CITIGROUP GLOBAL													1			
59259Y-3Q-0	METROPOLITAN TRANSN AUTH NY REV F		02/02/2017 .	MARKETS INC		1,412,544	1,280,000		1,403,639	0	(1,281)	00	(1,281)	0	1,402,352	0	10, 191	10 , 191	14,578	
59447P-MN-8	MICHIGAN FIN AUTH REV MUNI		07/01/2017 .	MATURITY		1,075,000	1,075,000		1,097,757	0	(22,750)	00	(22,750)	0	1,075,000	0	0	0		07/01/2017
60412A-DT-7	MINNESOTA ST FOR PREVIOUS ISSU		08/01/2017 _	MATURITY		1,985,000	1,985,000		2,034,585	0	(49,585)	00	(49,585)	0	1,985,000	0	0	0		08/01/2017
64966L-MX-6	NEW YORK NY MUNI		08/01/2017 _	MATURITY	-	1,830,000	1,830,000		1,876,040	0	(46,040)	00	(46,040)	0	1,830,000	0	0	0		08/01/2017
64966L-RC-7	. NEW YORK NY MUNI		03/03/2017 .	. CUSIP EXCHANGE		1,664,535	1,635,000		1,676,332	0	(12, 193)	00	(12, 193)	0	1,664,141	0	394	394		08/01/2017
658196-5H-9	NORTH CAROLINA ESATN MUN PWR A		01/01/2017 .	. MATURITY		1,005,000	1,005,000	1,064,878	1,005,000	0	0	0	0	0	1,005,000	0	0	0	25 , 123	01/01/2017
	I			CALLED SECURITY at								.1						_		
667825-UJ-0	NORTHWEST TEX INDPT SCH DIST MUNI		02/15/2017 _	_ 100.000	+	940,000	940,000	1,001,730	945 , 156	0	(5, 156)	)0	(5, 156)	0	940,000	ļ0	ļ0	0	23,500	02/15/2031
700055 5	AN ARTONIA TEV 5150 A 215 1151		00/0/ :== :=	CALLED SECURITY at										_				_		00/04/5555
796253-X4-9	. SAN ANTONIO TEX ELEC & GAS RE MUNI		02/01/2017 .	. 100.000		1,805,000	1,805,000		1,811,796	0	(6,796)	? <del> </del> 0	(6,796)	0	1,805,000	ļ0	0	0		02/01/2032
864777-AR-8	SUFFOLK CNTY NY WTR AUTH MUNI		11/01/2017 _	MATURITY		6, 135,000	6, 135, 000	6,624,389	6,349,536	L0	(214,536)	)[0	(214,536)	ļ0	6,135,000	L0	L0	L0	306,750	11/01/2017

# **SCHEDULE D - PART 4**

						Showing All L	<u>_ong-⊺</u> erm B	onds and Sto	ocks SOLD, F	KEDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current Year						
1	2		3	4	5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21
	_				-	_		-	-	-	11	12	13	14 15	-			_	-	
													10	Total						
													Current						Bond	
													Current	Total Foreign	D1-/					
												_	Year's	Change in Exchang		l			Interest/	
										Prior Year		Current	Other-	Book/ Change i	n Adjusted	Foreign			Stock	Stated
										Book/	Unrealized	Year's	Than-	Adjusted Book/	Carrying	Exchange			Dividends	Con-
CUSIP						Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-			For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value Carrying		(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	n	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13) Value	Date	Disposal	on Disposal	Disposal	Year	Date
	YUMA ARIZ MUN PPTY CORP UTIL		eigii	07/01/2017 .	MATURITY	Olock	515,000	515,000	552,775	526, 188	Decrease	(11,188	necognized	(11+12-13) Value	.0515,000	Disposai	On Disposai	Disposai	25,750	
				.1.01/01/2017 .	MATURITY						0		)0					(045,000)		
	Subtotal - Bonds - U.S.		nues	04 (00 (0047	Iwe Lo Elpoo	ı	102,100,985	100,995,423	105,607,107	97,792,564	0	(698,287	) 0	(698, 287)	0 102,416,607	0	(315,622)	(315,622)	2,450,323	
00206R-AR-3	A T & T CORPORATION	CORPORATE		01/30/2017 .	WELLS FARGO		857,320			799,292	0	64	0		.0799,356	0	57,964	57,964	21,524	
026874-DH-7 05946X-BV-4	AMERICAN INTERNATIONAL-CW21 BANK OF AMERICA FDG CO 2003-			01/10/2017 .	J.P. MORGAN		1,936,604 1,187	1,905,000 1,187	1,904,048 1,212	1,904,036 1,205	0	(18	,0	(18)	.01,904,040 .01,187		32,564	32,564	21,050	
U0940A-BV-4	BANK OF AMERICA FDG CO 2003-	·1		12/20/2017 .	CALLED SECURITY at		1, 187	1, 187		1,200	0		) <sup>0</sup>	( 18)	.0				43	05/20/2033
059500-AD-0	BACM_06-3 CMBS			02/28/2017 .	. 100.000		16,044	16,044	17,989	16,113	^	(69)	)	(69)	.016,044	_	^		156	07/10/2044 .
000000-ND-0	DVOII_00_0 OIID9				CALLED SECURITY at		10,044	10,044	11,309		0		, <sup>0</sup>	(03)	.010,044				130	
07388R-AF-4	BEAR STEARNS CO.	CMBS		02/13/2017	100.000		410.043	410.043	453,706	411,481	0	(1,439	) 0	(1,439)	0 410,043	0	0	0	2,568	02/01/2044
J. 555 /II - T				1	MERRILL LYNCH, PIERCE,					711,401		1,400	,	., .50,		1		[		
12631D-BG-7	COMM 14-CR18	CMBS			FENNER & SMI		3.078.622	3.075.000	3,205,087	3, 190, 950	0	(196	) 0	(196)	.03, 190, 754	0	(112, 132)	(112, 132)	15 774	05/01/2047 .
.20015 50 7				T. 3.7 307 20 17 .	MERRILL LYNCH, PIERCE,								,				( , 102)	,		
142339-AE-0	CARLISLE COMPANIES INC	CORPORATE		01/10/2017 _	FENNER & SMI		455,396	425,000	423,088	424, 117	0	0	0	0	0 424, 117	0	31,279	31,279	1,694	12/15/2020
	CENTERPOINT ENERGY INC	CORPORATE	.	02/01/2017 .	MATURITY		500,000	500,000	498,705	499,924	0	76	0	76	.0500,000	0	0		14,875	
					CALLED SECURITY at		,		, ,	,					,				, .	
165182-BR-6	CF_15-1A: A	ABS FTST		04/27/2017 _	100.000		6,648,658	6,648,658	6,648,658	6,648,658	0	0	0	0	.06,648,658	0	0	0	35,412	02/07/2027
					CALLED SECURITY at															
17311Q-BK-5	CIT GROUP INC	CMBS		06/12/2017 .	100.000		1,406,113	1,406,113	1,667,330	1,511,462	0	(105,349)	)0	(105,349)	.01,406,113	0	0	0	25,027	12/01/2049
					CITIGROUP GLOBAL															
20030N-BW-0	COMCAST CORP	CORPORATE		08/01/2017 _	MARKETS INC		1,457,233	1,550,000	1,548,140	1,548,201	0	92	0	92	.01,548,293	0	(91,060)	(91,060)		01/15/2027
21079U-AB-1	CONTINENTAL AIRLINES	CORPORATE		05/10/2017 _	_ MATURITY		204,427	204,427	214,649	205,023	0	(595)	)0	(595)	.0204,427	0	0	0	9,455	05/10/2017
					CALLED SECURITY at															
247361-ZH-4	DELTA AIR LINES INC	CORPORATE		11/24/2017 .	. 100.000		234,389	234,389	234,389	234,389	0	0	0		.0234,389	0	0	0	8,694	
33829T-AA-4	FIVE CORNERS FUNDING TRUST			01/10/2017 .	. WELLS FARGO		3,069,592	2,900,000	2,900,000	2,900,000	0	0	0	ļ0 ļ	2,900,000	0	169,592	169,592	20,647	11/15/2023
045007 VD 0	FORD MOTOR OPERAT OF	OODDOD LTE		00 (07 (0047	SG COWEN SECURITIES		744 000	750,000	750,000	750,000					750 000		(5.040)	(5.040)	44.050	00/40/0040
345397-YD-9	FORD MOTOR CREDIT CO	CORPORATE		06/07/2017 .	CORP		744,390	750,000	750,000		0	0	0	}	750,000	0	(5,610)	(5,610)	11,856	
35906A-AH-1 36143W-AA-9	NEW COMMUNICATIONS HLDGS GAHR 15-NRF	CORPORATE		08/16/2017 .	VARIOUS		1,201,013	1,200,000	1,200,000	1,200,000	0	0	0	100	.01,200,000	0	1,013	1,013		
38141G-WC-4	GOLDMAN SACHS GROUP INC	CMBS CORP SCH B		04/03/2017 .	MBS PAYDOWN		1,530,174 2,849,400	1,530,174 2,840,000	1,528,793	1,529,981	0	192	0	192 238	.01,530,174 .02,831,150		18,251	18,251	3,601 16,567	
38145G-AG-5	GOLDMAN SACHS GROUP INC	CORPORATE		04/03/2017 .	GOLDMAN SACHS		2,860,320	2,840,000	2,887,023	2,887,113	0 n	374		374	.02,887,487	n	(27, 167)	(27, 167)	56,030	
391164-AF-7	GREAT PLAINS ENERGY INC	CORPORATE		02/10/2017 .	DEUTSCHE BANK		7,615,160	7,000,000		7,049,622			,	(1,345)	.07,048,277	o	566,883	566,883	61,740	
410345-AL-6	HANESBRANDS INC	CORPORATE		06/09/2017 .	GOLDMAN SACHS		2, 161, 400	2,140,000	2,140,000	2,091,850	48 , 150	1,345	0	48, 150	.02,140,000	0	21,400	21,400		05/15/2026
	HART 15-C: A3	ABS FTST		12/15/2017	VARIOUS		4,522,975	4,525,159	4,524,333	4,524,575	0, 100	327	0	327	0 4,524,903	0	(1,928)	(1,928)		02/15/2020
				1	CALLED SECURITY at		,022,070	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		1,024,070		JE1					(1,020)	(1,020)		
46629Y-AC-3	JPMORGAN CHASE 07-CB18	CMBS	.	02/28/2017 .	100.000	L	313,930	313,930	358,469	314,288	0	(358)	0	(358)	.0313,930	0	0	0	1.677	06/01/2047
46632H-AG-6	JPMCC_07-LD12	CMBS		06/30/2017 .	VARIOUS		560,347	560,347	638 , 139		0	(11,075		(11,075)	.0560,347	0	0	o [		02/01/2051 .
46647P-AA-4	MORGAN JP&CO INC	CORPORATE		09/12/2017 .	J.P. MORGAN		1,682,281	1,615,000	1,615,000	0	0	0	0	0	.01,615,000	0	67,281	67,281	38,604	02/22/2048 _
48305Q-AC-7	KAISER FOUND HOSPITAL	CORPORATE		09/11/2017 _	GOLDMAN SACHS		1,912,038	1,870,000	1,863,175	0	0	164	0	164	01,863,339	0	48,699	48,699	21,271	
50076Q-AE-6	KRAFT FOODS	CORPORATE		09/12/2017 .	J.P. MORGAN		3, 143, 250	3,000,000	3,385,320	3,355,602	0	(5,684)	00	(5,684)	.03,349,918	0	(206,668)	(206,668)	116,667	06/04/2042 .
					CALLED SECURITY at							1						]		
50180J-AD-7	LBUBS 07-C2	CMBS		02/28/2017 _	100.000		315,277	315,277	343,430	317,348	0	(2,071)	00	(2,071)	.0315,277	0	0	0	2,413	02/15/2040 _
					CITIGROUP GLOBAL							1								
59156R-BQ-0	METLIFE FUNDING INC	CORPORATE	-	01/13/2017 .	MARKETS INC		592, 192	580,000	579,954	579,940	0	(3	00	(3)	579,937	0	12,255	12,255	3,828	11/13/2025
					CALLED SECURITY at							1								
61237W-AB-2	MONTEFIORE MEDICAL CENTER	CORPORATE		10/20/2017 .	. 100.000		415,000	415,000	415,000	415,000	0	0	0	0	415,000	0	0	0	6,725	10/20/2026 .
					CALLED SECURITY at						_	_		1						
61237W-AC-0	MONTEFIORE MEDICAL CENTER	CORPORATE	-	10/20/2017 .	. 100.000		110,000	110,000	110,000	110,000	0	ļ0	ļ0	}0 }	.0110,000	ļō	0	0	2,388	
665772-CN-7	NORTHERN STATES POWER	CORPORATE	-	02/02/2017 .	. KEY CAPITAL MARKETS		984,960	995,000	978,752		0	58	·}ō	58	.0979, 164	łō	5,796	5,796 .	19,016	
	OCHSNER CLINIC FOUNDATION	CORPORATE		01/31/201703/20/2017	. MORGAN STANLEYBARCLAYS CAPITAL		728,588	625,000 410.000	655,544 433,960	654,981	0	(55)		(55)	.0654,927	} <u>0</u>	73,661	73,661	7,986	
	QVC INC	CORPORATE		03/20/2017 .	BARCLAYS CAPITAL		426,925 1,001,760	1,000,000	1,038,340	425,286 1,031,930	0	(807		(591) (807)	.0424,695 .01,031,123	0	2,229	2,229	15,234	07/02/2022 04/01/2024
747262-AS-2	QVC INC	CORPORATE	-	03/20/2017 .	VARIOUS		1,001,760	2,000,000	1,038,340	1,995,825		(807		(807)	.01,031,123	1	(29,363)	(29, 363)		308/15/2034
78470R-AB-3	SOCIAL PROFESSIONAL LOAN PRO			12/26/2017 .	VARIOUS			2,000,000	2,277,616	1,995,825	0	24	0	264	.02,277,773		(1/3,099)			01/25/2036
	SOFI	ABS FTST		12/26/2017	VARIOUS		635,760	635,760	635,678	635,469	n	204	,	(3)	.0635,466	n	294	294		09/25/2030
3070 17 -ND- 1	OUI I	תשט ו וטו			CALLED SECURITY at					, 409	0	(0)	/  <sup>0</sup>	(3)	.000,400	ļ	294	∠54	0,040	00/20/2002
85208N-AA-8	SPRINT SPECTRUM CO LLC	CORPORATE		12/20/2017	100.000		30.313	30.313	30.312	30.312	n	1	n	1	0 30.313	n	n		1 001	09/20/2021
COLOUIT AR U	SAI GLOTHOW OU LLO	JOIN ON THE	. 1	-+12/20/2011 .		<del> </del>	,00,010	٠٠١٥, ٥٠١٥		,00,012	U	ļ	u	k	١٥ , ٥ مد					

# **SCHEDULE D - PART 4**

		_	1	_		_	Unowing 7 th L	I -	orius ariu Sic								40	1 4-7	40	40	00	0.4
1	2	2		3	4	5	6	/	8	9	10			ook/Adjusted (	arrying value		16	17	18	19	20	21
												11	12	13	14	15						
																Total						
														Current	Total	Foreign					Bond	
														Year's	Change in	Exchange	Book/				Interest/	
											Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
											Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP							Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-				For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Desci	ription		eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
		•		Ť		CITIGROUP GLOBAL								Ĭ	,							
	US AIRWAYS GROUP INC	CORPOR				MARKETS INC		444,394	403,078			0	0	0	0	0	403,078	0	41,316			10/22/2024
92345Y-AC-0	VERISK ANALYTICS INC	CORPOR	RATE		04/03/2017 _	LIQUIDNET INC		443,573	425,000	440,944	435, 161	0	(417	00	(417)	0	434,744	0	8,828	8,828	9,935	09/12/2022
92978N-AE-4	WROMT 07_033	CMBS			05/30/2017			1.847.936	1,847,936	2,026,954	1.866.850	0	(18,914		(18,914)	0	1.847.936	0	0	0	26 540	02/01/2051
	WELLS FARGO COMPANY	CORPOR	RATE			VARIOUS		2.030.573	2,015,000	2.015.000	0	0	0	0	0	0	2.015.000	0	15.572	15,572		01/24/2023
94988J-5G-8	WELLS FARGO BANK	CORPOR	RATE			WELLS FARGO		3,302,005	3,280,000	3,275,473	3,275,548	0	799	0		0	3,276,343	0	25,664	25,664	43,485	12/06/2019
						RBC DOMINION SECURITIES	1															
	TEVA PHARMACEUTICAL	CORPOR			08/16/2017	• • • • • • • • • • • • • • • • • • • •		831,840	910,000	907,579	907,655		181	0	181	0	907,836	0	(75,996)			10/01/2026
	Subtotal - Bonds - I		nd Misce	ellane	ous (Unaffi	liated)		69,613,325	68,585,608	69,959,341	60,910,302	48, 150		0	(97,981)	0	69, 136, 407	0	476,918	476,918	1,078,808	
	otal - Bonds - Par							318,652,550	316,729,994	326,023,778	307,939,204	48, 150	. , , .		(1,430,259)		320, 155, 361	0	(1,502,810)	(1,502,810)	6,415,141	
	otal - Bonds - Par	t 5						57,041,891	56,515,000	57, 172, 255	0	0	(24,429	,	(24,429)	0	57,147,826	0	(105,935)	(105,935)	443,847	
	otal - Bonds							375,694,441	373,244,994	383, 196, 033	307,939,204	48, 150	(1,502,838	0	(1,454,688)	0	377,303,187	0	(1,608,745)	(1,608,745)	6,858,988	XXX
	otal - Preferred St							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. T	otal - Preferred St	ocks - Part	5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
	otal - Preferred St							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. T	otal - Common St	ocks - Part	4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
	otal - Common St		5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. T	otal - Common St	ocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. T	otal - Preferred an	nd Common	n Stocks				•	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 -	Totals		•				•	375,694,441	XXX	383, 196, 033	307,939,204	48, 150	(1,502,838	0	(1,454,688)	0	377,303,187	0	(1,608,745)	(1,608,745)	6,858,988	XXX

# **SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

						1.011	Long-Term Bonds														
1	2		3	4	5	6	7	8	9	10	11		hange in Boo	ok/Adjusted C	arrying Value		17	18	19	20	21
												12	13	14	15	16					
																Total					
														Current	Total	Foreign					
								Par Value						Year's	Change in	Exchange				Interest	
								(Bonds)			Book/		Current	Other-		Change in	Foreign			and	Paid for
								,				I lana alla a d					Foreign	D!			
OLIOID.								or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized	<b>T</b>	Dividends	Accrued
CUSIP			_					Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-			For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description		eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	FED NTL MTG ASSO	AGCY FTST					CALLED SECURITY at 100.0														
3135G0-S2-0				01/13/2017 _	BARCLAYS CAPITAL	06/30/2017 .		29,000,000	29,008,700	29,000,000	29,000,000	0	(8,700)	0	(8,700)	0	0	0	0	253,750	23,965
	US TREASURY N/B	GOVERNMENT																			
912828-T7-5				01/20/2017 _	CITIGROUP GLOBAL MARKETS INC	06/05/2017 _	VARIOUS	6,300,000	6,304,827	6,311,677	6,305,729	0	902	0	902	0	0	5,949	5,949	22,959	9,718
	UNITED STATES TREASURY	GOVERNMENT																			
912828-U8-1				01/20/2017 _	HSBC SECURITIES INC.	02/02/2017 _	GOLDMAN SACHS	6,300,000	6,310,347	6,329,767	6,310,273	0	(74)	0	(74)	0	0	19,494	19,494	11,834	8,006
	Subtotal - Bonds - U.S. Go		nts					41,600,000	41,623,874	41,641,444	41,616,002	0	(7,872)	0	(7,872)	0	0	25,443	25,443	288,543	
373384-6T-8		MUNI			CITIGROUP GLOBAL MARKETS INC			2,325,000	2,810,227	2,825,363	2,807,534	0	(2,694)	0	(2,694)	0	0	17,829	17,829	28,093	22,604
		MUNI			GOLDMAN SACHS	10/18/2017 _	WELLS FARGO	2,530,000	2,652,756	2,642,939	2,646,388	0	(6,367)	0	(6,367)	0	0	(3,449)	(3,449)	7,731	0
1799999.	Subtotal - Bonds - U.S. St	ates, Te	rritorie	es and Poss	sessions			4,855,000	5,462,983	5,468,302	5,453,922	0	(9,061)	0	(9,061)	0	0	14,380	14,380	35,824	22,604
	COMMUNITY HEALTH SYSTEMS INC	CORPORATE																			
12543D-AY-6				06/02/2017 _	J.P. MORGAN	11/14/2017 .	OPPENHEIMER	580,000	604,650	538,675	603,040	0	(1,610)	0	(1,610)	0	٥	(64,365)	(64,365)	24, 167	8,257
	CENTURYTEL INC	CORPORATE																			
156700-AS-5				06/08/2017 _	VARIOUS	11/13/2017 _	MORGAN STANLEY	1,600,000	1,684,934	1,518,000	1,677,895	0	(7,039)	0	(7,039)	0	0	(159,896)	(159,896)	61,867	21, 189
							MIZUHO SECUROTIES USA														
3136AV-KR-9		CMBS		02/15/2017 .	CITIGROUP GLOBAL MARKETS INC	04/20/2017 .		3,875,000	3,790,814	3,864,102	3,791,967	0 .	1, 153	0	1 , 153	0	0	72, 135	72, 135	25,712	8,091
61744Y-AJ-7	MORGAN STANLEY DEAN WITTER	CORPORATE		07 (40 (00 47	MORGAN STANLEY	00 (04 (0047	MERRILL LYNCH, PIERCE, FENNER & SMI	4.005.000	4 005 000	4 044 000	4.005.000			0				0.000	0.000	7 704	
	<u> </u>		l	T		08/21/201/ _	FENNER & SMI	, ,	4,005,000	4,011,368	, ,		U	0		0		6,368	6,368	7,734	0
	<u> Subtotal - Bonds - Industri</u>	al and N	liscella	aneous (Un	affiliated)			10,060,000	10,085,398	9,932,145	10,077,902	0	(7,496)	0	(7,496)	0	0	(145,758)	(145,758)	119,480	37,537
	Total - Bonds							56,515,000	57, 172, 255	57,041,891	57,147,826	0	(24, 429)	0	(24,429)	0	0	(105,935)	(105,935)	443,847	101,830
8999998.	Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998.	Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999.	1999. Total - Preferred and Common Stocks									0	0	0	0	0	0	0	0	0	0	0	0
				1		<u> </u>											L				
				<b>_</b>																	
9999999 -	Totals				·			·	57,172,255	57,041,891	57, 147, 826	0	(24, 429)	0	(24,429)	0	0	(105,935)	(105,935)	443,847	101,830

### **SCHEDULE D - PART 6 - SECTION 1**

Valuation of S	Charaa of C	ubaidian, C	Controlled or 1	\ffiliatad C	ampaniaa
valuation of v	onales of o	ubsidiai v. C	JOHNTONEU OF F	Allillateu C	ombanies

		- ,	aldation of ondic	o or cabolalary,	Ochti onoa or	rumatea comp	Janioo				
1	2	3	4	5	6	7	8	9	10	Stock o	
					NAIC					Company	Owned by
					Valuation					Insurer on Sta	atement Date
					Method	Do Insurer's				11	12
					(See Purposes	Assets Include					
					and	Intangible					
					Procedures	Assets					
					Manual	Connected with					
	Description,				of the NAIC	Holding of					
	Nome of Cubaidians		NAIC				Total	Dools/			
OLIOID	Name of Subsidiary,			ID.	Investment	Such	Total	Book/	N 1 20 1		
CUSIP	Controlled		Company	, ID	Analysis	Company's	Amount of Such	Adjusted	Nonadmitted	Number	% of
Identification	or Affiliated Company	Foreign	Code	Number	Office)	Stock?	Intangible Assets	Carrying Value	Amount	of Shares	Outstanding
0999999. Total Pro							0	0	0	XXX	XXX
12547*-10-5	CHA Service Company		95158		2CIB2	NO	19,410,905	19,410,905	0	1,000,000.000	100.0
1599999. Subtotal	ıl - Common Stock - Non - Insurer						19,410,905	19,410,905	0	XXX	XXX
1899999. Total Co	ommon Stocks						19,410,905	19,410,905	0	XXX	XXX
					-						
1000000 Tat-1-							10 410 000	10 410 000	^	VVV	VVV
1999999 - Totals							19,410,905	19,410,905	0	XXX	XXX

<sup>1.</sup> Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein:

### **SCHEDULE D - PART 6 - SECTION 2**

1	2	3	4	Stock in Lower-Tier	Company Owned
·	<del>-</del>	_	Total	Stock in Lower-Tier Indirectly by Statemer	Insurer on
			Amount of Intangible	Statemer	nt Date
			Assets Included in	5	6
CLISIP			Amount Shown in	3	% of
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company		Number of Shares	Outstanding
	_				
0399999 - Total				XXX	XXX

<sup>2.</sup>Total amount of intangible assets nonadmitted \$

# **SCHEDULE DA - PART 1**

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes	4	5	6	7			usted Carrying		12	13			Intere	est			20
	2 3					8	9	10	11			14	15	16	17	18	19	
									Total									
								Current	Foreign			Amount Due						
								Year's	Exchange			and Accrued						
					DI-/	l., ., .	Current	Other-	Change in			Dec. 31 of						
					Book/ Adjusted	Unrealized Valuation	Year's	Than-	Book/			Current Year on Bond	Non- Admitted		Effective		Amount	Paid for
	For-	Date		Maturity	Carrying	Increase/	(Amor- tization)/	Temporary Impairment	Adjusted Carrying			Not	Due and	Rate	Effective Rate	When	Received During	Accrued
Description C	ode eign		Name of Vendor	Date	Value	(Decrease)	Accretion	Recognized	Value	Par Value	Actual Cost	in Default	Accrued	of	of	Paid	Year	Interest
UNITED STATES TREASURY GOVERNM			NOMURA SECURITIES	09/30/2018	249,692	0	53	0	0	250,000	249,639	883	0	1.375	1.542	MS	0	434
0199999. Subtotal - Bonds - U.S. Governr	nents - Issu	er Obligation	ns		249,692	0	53	0	0	250,000	249,639	883	0	XXX	XXX	XXX	0	434
0599999. Total - U.S. Government Bonds					249,692	0	53	0	0	250,000	249,639	883	0	XXX	XXX	XXX	0	434
1099999. Total - All Other Government Bo	nds				0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
TEXAS ST ST MUNI		12/08/2017		_08/30/2018	15,607,520	0	(23,458	,	0	15,335,000	15,630,978	204,467	0	4.000	1.291	AUG	0	170 , 155
1199999. Subtotal - Bonds - U.S. States,			ions - Issuer Obligations		15,607,520	0	(23,458	0	0	15,335,000	15,630,978	204,467	0	XXX	XXX	XXX	0	170, 155
1799999. Total - U.S. States, Territories a		ions Bonds			15,607,520	0	(23,458	0	0	15,335,000	15,630,978	204,467	0	XXX	XXX	XXX	0	170, 155
2499999. Total - U.S. Political Subdivision					0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues E					0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellane	ous (Unaffili	iated) Bonds	8		0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities					0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and		onds			0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds					0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations					15,857,212	0	(23,405	0	0	15,585,000	15,880,617	205,350	0	XXX	XXX	XXX	0	170,589
7899999. Total - Residential Mortgage-Ba					0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-B					0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and	Structured S	Securities			0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - SVO Identified Funds					0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds					15,857,212	0	(23,405	0	0	15,585,000	15,880,617	205,350	0	XXX	XXX	XXX	0	170,589
8699999. Total - Parent, Subsidiaries and	Affiliates				0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals					15,857,212	0	(23,405	0	0	XXX	15,880,617	205,350	0	XXX	XXX	XXX	0	170,589

# Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated **NONE** 

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

# **SCHEDULE E - PART 1 - CASH**

1	2	3	4	5	6	7
			Amount of Interest	Amount of Interest		
		Rate of	Received During	Accrued December 31		
Depository	Code	Interest	Year	of Current Year	Balance	*
US BANK St. Louis,MO		0.000	0	0	9,900,015	
WELLS FARGO Atlanta , GA		0.000	0	0	(24,888,777)	)_XXX.
BB&T Louisville, KY			0	0	5,939,678	XXX.
CITIBANK New Castle , DE		0.000	0	0	32, 191	XXX
FIFTH THIRD Nashville,TN	.	0.000	0	0	16,061,613	XXX
JP MORGAN CHASE New York , NY		0.000	0	0	1,716,721	XXX
0199998 Deposits in 0 depositories which do not exceed the						
allowable limit in any one depository (See instructions) - open						
depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	8,761,441	XXX
0299998 Deposits in 0 depositories which do not exceed the						
allowable limit in any one depository (See instructions) - suspended						
depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	8,761,441	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
						<b>+</b>
						+
						<b>†</b>
						İ
						I
						<u> </u>
0599999 Total - Cash	XXX	XXX	0	0	8,761,441	XXX

#### TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

		TOTALS OF DEF	<u> </u>	ILI DALA	NOLS ON THE LAS	I DAI	OI LACITIV	ION III DOMING III	L COII	NENI IEAN	1
1.	January	(2,623,766)	4.	April	(8,014,680)	7.	July	473,306	10.	October	19, 158, 287
2.	February	(9, 160, 750)	5.	May	(5,873,303)	8.	August	(2,803,952)	11.	November	6,741,170
3	March	(13 551 883)	6	June	36 856 661	9	September	8 395 676	12	December	8 761 441

# **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned December 31 of Current Year

4			4	5	6	7		
1	2	3	4	5	б	/ Book/Adjusted	8 Amount of Interest	9 Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
COSIF	FED FARM CREDIT AGOVD FTSE	Code	12/29/2017	1.201	01/19/2018	14,991,000	Due and Accided	1,500
	FEDERAL HOME LOAN BANK AGCYD FTSE		12/11/2017	1.211	01/03/2018	24,998,320	0	
	FEDERAL HOME LOAN BANK AGCYD FTSE		12/29/2017	1.241	01/18/2018	59,964,866	0	6,200
	FHLB DISC CORP		12/29/2017	1.256	01/22/2018	54,959,736	0	5,752
0400000 0 1	FHLB DISC CORP		12/01/2017	1.262	01/26/2018	24,978,125	0	27,125
0199999. Subi	otal - Bonds - U.S. Governments - Issuer Obligations I - U.S. Government Bonds					179,892,047 179,892,047		58,223 58,223
	I - All Other Government Bonds					1/9,892,04/		58,223
	I - U.S. States, Territories and Possessions Bonds					0		0
	I - U.S. States, Territories and Possessions Bonds I - U.S. Political Subdivisions Bonds					0	0	0
	I - U.S. Special Revenues Bonds					•		0
	I - U.S. Special revenues Bonds Intercontinent comm paper		12/28/2017	1.521	01/08/2018	19.994.089	0	3,378
	INVERTOR THEM COMM PAPER  JP MORGAN CHASE TIME DEPOS		12/29/2017	0.000	01/02/2018		U	3,3/8
3299999 Subi	otal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations	-	12/ 20/ 20 17	0.000	01/ 02/ 2010	30.750.419	0	3,378
	I - Industrial and Miscellaneous (Unaffiliated) Bonds					30.750.419		3,378
	1 - Hybrid Securities					0	0	·
	I - Parent. Subsidiaries and Affiliates Bonds					0	0	0
	otal - SVO Identified Funds					0	0	0
	I - Issuer Obligations					210.642.466	0	61,601
	I - Residential Mortgage-Backed Securities					0	0	·
7999999. Tota	I - Commercial Mortgage-Backed Securities					0	0	0
	l - Other Loan-Backed and Structured Securities					0	0	0
8199999. Tota	I - SVO Identified Funds					0	0	0
8399999. Tota						210,642,466	0	61,601
09248U-70-0	BLACKROCK LIQUIDITY FDS -FED FUNDS-INST		12/08/2017	0.000	XXX	11,830	0	0
481200-67-0	JPMORGAN US GOVT MMKT-CA MMF		12/29/2017	0.000	XXX	60,293,709	0	47,307
94975H-29-6	WELLS FARGO ADV TREASURY PLUS INSTITUT	SD	12/29/2017	0.000	XXX	110,000	0	0
8599999. Subt	otal - Exempt Money Market Mutual Funds - as Identified by the SVO					60,415,539	0	47,307
		-		ļ				
		-						
		.						
		-						-
		.						
8899999 - Tota	al Cash Equivalents					271,058,005	0	108,908

### **SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

1   2			1	JOLL L - FAITI 3 - 3FL		s For the			
State			1	2			All Other Spe	cial Deposits	
State   Etc.					3		5		
1. Alexama		04-4 54-				Fain Malora		Fain Makes	
2 Alasha	<u> </u>							Fair Value	
S. Arizona				001				0	
4. Advances								0	
S. Calfornia   CA   S. C	3.							0	
B. Colorado   CO   B   DI   30,828   31,931   0   0   0   0   0   0   0   0   0	4.			D01	,	-		0	
7. Connectation	5.							0	
8. Distance Octoom   DC	6.	ColoradoCC	В	DOI	310,820	310,691	0	0	
Section   Columbia   DC	7.	ConnecticutCT			0	0	0	0	
S	8.	DelawareDE			0	0	0	0	
11. Ceorgia	9.				0	0	0	0	
11. Ceorgia					0	0	0	0	
12   Hawaii				001	110 000		0	0	
13.   Islano   D		- · · · · · · · · · · · · · · · · · · ·			·	,	0	0	
14.   Bindrois								0	
S.   Incidana									
Sec.   Iowa				-				0	
17. Kanese					,			0	
18. Kerhucky   KY   B   D0   1,054,258   1,046,275   D   D   D	_				0	0		0	
19								0	
20. Maine   ME	18.	,		D01		, ,		0	
21. Maryland	19.				0			0	
22 Massachusetts	20.	MaineME			0	0	0	0	
22   Michigan	21.	MarylandMD			0	0	0	0	
22. Michigan	22.	•	ļ		0	0	0	0	
24 Minnesotia	23.	Michigan M			0	0	0	0	
25		•			0	0	0	0	
26. Missouri								0	
27.   Montana									
28.   Nebraska   NE   B.   D01   336,953   326,219   0   0.0			D		· ·			0	
28.   Nevada								0	
30					,			0	
31. New Jersey	29.			D01				0	
32   New Mexico					0			0	
33. New York	31.	New JerseyNJ			0	0	0	0	
34. North Carolina	32.	New MexicoNN	B	DOI	300,614	298,935	0	0	
35. North Dakota	33.				0	0	0	0	
35. North Dakota   ND	34.	North Carolina NC			0	0	0	0	
36. Ohio						0	0	0	
37. Oklahoma									
38.    Oregon	27	Oklahama						0	
39,   Pennsylvania   PA								0	
40.   Rhode Island   Ri								0	
41.   South Carolina   SC   B   D01   351,419   349,535   D   D0   D0   D0   D0   D0   D0   D0								0	
42. South Dakota   SD   B.   0   0   0   0   0   0   0   0   0	40.							0	
43. Tennessee	41.			D01	351,419	349,535	0	0	
44. Texas         TX         B         D0I         100,601         100,375         0         0           45. Utah         UT         0         0         0         0         0           46. Vermont         VT         0         0         0         0         0           47. Virginia         VA         B         D0I         552,543         547,300         0         0           48. Washington         WA         B         D0I         175,605         174,892         0         0           49. West Virginia         WV         0         0         0         0         0         0           50. Wisconsin         WI         0         <	42.	South DakotaSD			0	0	0	0	
45. Utah	43.			D01	1,404,007	, ,		0	
45. Utah	44.	TexasTX	В	DOI	100,601	100,375	0	0	
46.       Vermont       VT       0       0       0       0       0         47.       Virginia       VA       B       D0I       552,543       547,300       0       0         48.       Washington       WA       B       D0I       175,605       174,892       0       0         49.       West Virginia       WV       0       0       0       0       0         50.       Wisconsin       WI       0       0       0       0       0         51.       Wyoming       WY       0       0       0       0       0         52.       American Samoa       AS       0       0       0       0       0         53.       Guam       GU       0       0       0       0       0       0         54.       Puerto Rico       PR       0       0       0       0       0       0       0         55.       U.S. Virgin Islands       VI       0       0       0       0       0       0       0       0         56.       Northern Mariana Islands       MP       0       0       0       0       0       0	45.				0	0	0	0	
47. Virginia         VA         B.         D0I         552,543         547,300         0         0         0           48. Washington         WA         B.         D0I         175,605         174,892         .0         .0           49. West Virginia         WV         .0         .0         .0         .0         .0         .0           50. Wisconsin         .WI         .0 <t< td=""><td></td><td></td><td></td><td></td><td>0</td><td>.0</td><td>0  </td><td>0</td></t<>					0	.0	0	0	
48. Washington       WA       B. D0I       175,605       174,892       0       0         49. West Virginia       WV							n	0	
49. West Virginia       WV       0       0       0       0         50. Wisconsin       WI       0       0       0       0         51. Wyoming       WY       0       0       0       0         52. American Samoa       AS       0       0       0       0         53. Guam       GU       0       0       0       0       0         54. Puerto Rico       PR       0       0       0       0       0         55. U.S. Virgin Islands       VI       0       0       0       0       0         56. Northern Mariana Islands       MP       0       0       0       0       0         57. Canada       CAN       0       0       0       0       0         58. Aggregate Alien and Other       OT       XXX       XXX       0       0       0       0         580.       DETAILS OF WRITE-INS       5801       5802       5803       5804       5804       5807       21,426,457       0       0       0         5899. Totals (Lines 5801 thru 5803 plus       XXX       XXX       XXX       0       0       0       0       0								0	
50. Wisconsin       WI       0       0       0       0         51. Wyoming       WY       0       0       0       0         52. American Samoa       AS       0       0       0       0         53. Guam       .GU       0       0       0       0       0         54. Puerto Rico       .PR       0       0       0       0       0         55. U.S. Virgin Islands       .VI       0       0       0       0       0         56. Northern Mariana Islands       MP       0       0       0       0       0         57. Canada       CAN       0       0       0       0       0         58. Aggregate Alien and Other       .OT       XXX       XXX       0       0       0       0         59. Subtotal       XXX       XXX       XXX       21,550,577       21,426,457       0       0         5801		_			,			n	
51. Wyoning       WY       0       0       0       0         52. American Samoa       AS       0       0       0       0         53. Guam       GU       0       0       0       0       0         54. Puerto Rico       PR       0       0       0       0       0         55. U.S. Virgin Islands       VI       0       0       0       0       0         56. Northern Mariana Islands       MP       0       0       0       0       0         57. Canada       CAN       0       0       0       0       0         58. Aggregate Alien and Other       OT       XXX       XXX       0       0       0       0         59. Subtotal       XXX       XXX       XXX       21,550,577       21,426,457       0       0         5801.       DETAILS OF WRITE-INS       0       0       0       0       0       0         5898. Summary of remaining write-ins for Line 58 from overflow page       XXX       XXX       0       0       0       0       0         5899. Totals (Lines 5801 thru 5803 plus       XXX       XXX       XXX       XXX       0       0       0       0		=						 م	
52. American Samoa       AS       0								0	
53. Guam       GU       0								0	
54. Puerto Rico       PR       0       0       0       0         55. U.S. Virgin Islands       VI       0       0       0       0         56. Northern Mariana Islands       MP       0       0       0       0         57. Canada       CAN       0       0       0       0         58. Aggregate Alien and Other       OT       XXX       XXX       XXX       0       0       0       0         59. Subtotal       XXX       XXX       XXX       21,550,577       21,426,457       0       0         5801.       5802.       5803.       5898. Summary of remaining write-ins for Line 58 from overflow page       XXX       XXX       XXX       0       0       0       0         5899. Totals (Lines 5801 thru 5803 plus       0       0       0       0       0       0       0       0       0				-				0	
55. U.S. Virgin Islands         VI         0 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>0</td>								0	
56. Northern Mariana Islands       MP								0	
57. Canada         CAN         0 <t< td=""><td>55.</td><td>U.S. Virgin IslandsV</td><td></td><td></td><td>0</td><td>0</td><td>0</td><td>0</td></t<>	55.	U.S. Virgin IslandsV			0	0	0	0	
58. Aggregate Alien and Other       OT       XXX       XXX       XXX       0       0       0       0       0         59. Subtotal       XXX       XXX       XXX       21,550,577       21,426,457       0       0         5801.       5802.       5803.       5803.       5804.       5805.       5806.	56.	Northern Mariana IslandsMF	ļ		0	0	0	0	
58. Aggregate Alien and Other       OT       XXX       XXX       XXX       0       0       0       0       0         59. Subtotal       XXX       XXX       XXX       21,550,577       21,426,457       0       0         5801.       5802.       5803.       5803.       5804.       5805.       5806.	57.	CanadaCAN			0	0	0	0	
59. Subtotal         XXX         XXX         21,550,577         21,426,457         0         0           DETAILS OF WRITE-INS         5801.         5802.         5803.         5803.         5808. Summary of remaining write-ins for Line 58 from overflow page         XXX         XXX         XXX         0<				XXX	0	0	0	0	
DETAILS OF WRITE-INS 5801. 5802. 5803. 5898. Summary of remaining write-ins for Line 58 from overflow page XXX XXX XXX 0 0 0 0 0 0 5899. Totals (Lines 5801 thru 5803 plus					21 550 577	21 426 457	n	n	
5801.  5802.  5803.  5898. Summary of remaining write-ins for Line 58 from overflow page	55.			, , , , , , , , , , , , , , , , , , ,	£1,000,011	21,720,707		0	
5802.  5803.  5898. Summary of remaining write-ins for Line 58 from overflow page	E001								
5803				-					
5898. Summary of remaining write-ins for Line 58 from overflow page	5802.								
Line 58 from overflow page	5803.								
Line 58 from overflow page	5898.	Summary of remaining write-ins for							
		Line 58 from overflow page	XXX	XXX	0	0	0	0	
5898)(Line 58 above)   XXX   XXX   0   0   0   0	5899.				_	_	_ [	<u>-</u>	
		5898)(Line 58 above)	XXX	XXX	0	0	0	0	



### **HEALTH ANNUAL STATEMENT**

FOR THE YEAR ENDED DECEMBER 31, 2018 OF THE CONDITION AND AFFAIRS OF THE

### Humana Health Plan, Inc.

NAIC Gro		0119 NAIC Company Cod (Prior)	ie <u>95885</u> Employers i	D Number 61-	1013183
Organized under the Laws of			State of Domicile or Port of E	ntry	KY
Country of Damicile		United States	of America		
Licensed as business type:		Health Maintenan	ce Organization		
Is HMO Federally Qualified? Yes	s[X]No[]				
Incorporated/Organized	08/23/1982		Commenced Business		09/23/1983
-	**************************************				
Statutory Home Office	500 West Mail (Street and N		(City o	Louisville, KY, US or Town, State, Countr	
Main Administrative Office		500 West M	ain Street		
<b>1</b>	ouisville, KY, US 40202	(Street and	Number)	502-580-100	1
	wn, State, Country and Zip	Code)	······································	Area Code) (Telephon	
Mail Address	P.O. Box 740036		***************************************	Louisville, KY, US 40	201-7436
	(Street and Number or P	O. Box)	(City o	r Town, State, Countr	y and Zip Code)
Primary Location of Books and R	ecords	500 West N Sireet and		· · · · · · · · · · · · · · · · · · ·	
	ouisville, KY, US 40202	· · · · · · · · · · · · · · · · · · ·	*	502-580-100	
(City or To	wn, State, Country and Zip (	Code)	(/	Area Code) (Telephon	é Number)
Internet Website Address		www.jnuri.	ana.com		
Statutory Statement Contact	Steph	en Jackson (Name)	*	502-580 (Area Code) (Tele	
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Denvisions & CEO	Drugo Dois E	OFFIC		r.	čnu Amdanii Mami
President & CEO SVP, Assoc Gen Counsel			Chief Financial Officer		an Andrew Kane
& Corp Sec	Joseph Christor	oher Ventura	SVP, Chief Actuary _	Var	ressa Marie Olson
_ Alan James Bailey, \	JP & Trescurer	OTH John Edward Barger III,		Charles Wilh	ur Dow Jr., Regional President
	****		SVP, Medicare West and		Hunter #, Segment President, Group
Douglas Allen Edward				Mark Maithew M	Business atzke, SVP, Employer Group and
Brian Phillip LeClaire, Ph.D.,		Susan Lynn Maleja		Timolhy Patrick C	Specialty Pourke, SVP, Medicare Divisional
Steven Edward McCulli Bruno Roger Piquin, R	egional President	William Mark Presto	P, Chief Compliance Officer on, VP, Investments	Richard Donald Re	Leader mmers, SVP, Employer Group Sales
George Renaudin II, SVP, M	edicare East & Provider	Donald Hank Rot Richard Andrew Vollmer Jr.	oinson, SVP, Tax #, SVP, Medicare Divisional	Gilbert Alan Stewar	t #, SVP, Medicare Divisional Leader
Daniel Andrew Tulto, SVP, Mo	edicare Divisional Leader	Lea Cynthia Hillebrand Zipper	der	Timothy Alan Wh	neatley, Segment President, Retail
Ralph Martin Wilson	, Vice President	Officer &			***************************************
		DIRECTORS O			
Bruce Dale B	roussard	Brian And	rew Kane	Tin	nothy Alan Wheatley
State of	Kentucky	00			
County of	Jeiferson	SS:			
		v			
					on the reporting period stated above except as herein stated, and that this
					all the assets and liabilities and of the riod ended, and have been completed
in accordance with the NAIC Ani	rual Statement Instructions	and Accounting Practices and	d Procedures manual except	to the extent that: (1)	state law may differ; or, (2) that state r information, knowledge and belief
respectively. Furthermore, the s	cope of this attestation by ti	he described officers also inc	ludes the related correspondi-	ng electronic filing wit	h the NAIC, when required, that is a
exact copy (except for formatting to the enclosed management.	differences due lo electroni	ic Illing) of the enclosed states	ment. The electronic liling ma	y be requested by var	ious regulators in lieu of or in addition
		L	17	1	110
					4/12/2
Bruce Dale Brouss President & CEO		Joseph Christo SVP, Assoc Gen Go			Afao James Bailey VP & Treasurer
		1			
Subscribed and sworp to before r	na this		<ul> <li>a. Is this an original filtr</li> <li>b. If no,</li> </ul>	ìġ?	Yes[X]No[]
22nd day of	•	ary, 2019	1. Slate the amendm		
_ Shi M	Jankon	1-	Date filed      Number of pages		
Julia Wentworth Notagy Public		***************************************		· · · · · · · · · · · · · · · · · · ·	
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Kentucky

# **ASSETS**

	7.0	OLIO	Current Year		Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	1,042,467,733	0		1,298,419,563
2.	Stocks (Schedule D):	, , ,		, , ,	, , ,
	2.1 Preferred stocks	0	0	0	0
	2.2 Common stocks	16,619,557	0	16,619,557	19,410,905
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens			27,600,000	27,600,000
	3.2 Other than first liens	0	0	0	0
	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less \$0				
	encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less				•
	\$0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5.	Cash (\$16,562,899 , Schedule E - Part 1), cash equivalents				
	(\$62,474,634 , Schedule E - Part 2) and short-term				
	investments (\$3,097,043 , Schedule DA)	82 , 134 , 576	0	82,134,576	295,676,658
6.	Contract loans, (including \$0 premium notes)		0		0
7.	Derivatives (Schedule DB)		0	0	0
8.	Other invested assets (Schedule BA)	0		0	0
9.	Receivables for securities			325,000	
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1, 169, 146, 866	0	1,169,146,866	1,641,357,126
	Title plants less \$0 charged off (for Title insurers				
	only)				
14.	Investment income due and accrued	7,779,240	0	7,779,240	9,590,183
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	39,573,255	1,849,116	37,724,139	66,041,477
	15.2 Deferred premiums and agents' balances and installments booked but				
	deferred and not yet due (including \$0	0	0		0
	earned but unbilled premiums)	0	0	0	0
	15.3 Accrued retrospective premiums (\$2,784,199 ) and contracts subject to redetermination (\$92,412,946 )	05 107 145	0	05 107 145	99 460 650
16		95, 197, 145	0	95 , 197 , 145	62,460,009
16.	Reinsurance: 16.1 Amounts recoverable from reinsurers	0	0	0	1 836 090
	16.2 Funds held by or deposited with reinsured companies				0
	16.3 Other amounts receivable under reinsurance contracts			10,312,962	
17.	Amounts receivable relating to uninsured plans			38,293,680	29,403,880
	Current federal and foreign income tax recoverable and interest thereon				12,906,398
	Net deferred tax asset				27,268,352
19.	Guaranty funds receivable or on deposit			0	0
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets				
	(\$0 )				0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care (\$52,124,077 ) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	17, 165, 452	16,763,885	401,567	193,624
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,478,276,110	47,579,478	1,430,696,632	2,029,137,243
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	1,478,276,110	47,579,478	1,430,696,632	2,029,137,243
_	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page			0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0		0	0
2501.	Provider Contracts	14,300,699		0	0
2502.	Deposits		1,150,802	0	0
	Prepaid Commissions		949,348	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page				*
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	17, 165, 452	16,763,885	401,567	193,624

# LIABILITIES, CAPITAL AND SURPLUS

	LIADILITIES, CAFI			,	Dries Vees
		1	Current Year 2	3	Prior Year 4
		Courses	Unanconad	Tatal	Total
	00 574 004	Covered	Uncovered	Total	Total
1.	Claims unpaid (less \$90,571,804 reinsurance ceded)				
2.	Accrued medical incentive pool and bonus amounts				
3.	Unpaid claims adjustment expenses	2,411,212	0	2,411,212	4,076,672
4.	Aggregate health policy reserves, including the liability of				
	\$7,276,237 for medical loss ratio rebate per the Public				
	Health Service Act				
5.	Aggregate life policy reserves				
6.	Property/casualty unearned premium reserves	0	0	0	0
7.	Aggregate health claim reserves	1,879,000	0	1,879,000	1,570,000
8.	Premiums received in advance.		0	15,515,582	18,445,478
9.	General expenses due or accrued		0	16,864,036	20 , 142 , 439
10.1	Current federal and foreign income tax payable and interest thereon				
	(including \$(23,362) on realized capital gains (losses))	3, 154, 607	0	3, 154, 607	0
10.2	Net deferred tax liability		0		
11.	Ceded reinsurance premiums payable				
12.	Amounts withheld or retained for the account of others.				
13.	Remittances and items not allocated.				
					2,902,073
14.	Borrowed money (including \$0 current) and				
	interest thereon \$0 (including		_	_	_
	\$0 current)				
15.	Amounts due to parent, subsidiaries and affiliates.				0
16.	Derivatives				0
17.	Payable for securities.				0
18.	Payable for securities lending	0	0	0	0
19.	Funds held under reinsurance treaties (with \$0				
	authorized reinsurers, \$76,957,263 unauthorized				
	reinsurers and \$0 certified reinsurers)	76,957,263	0	76,957,263	114,460,590
20.	Reinsurance in unauthorized and certified (\$				
	companies	6.407.487	0	6.407.487	0
21.	Net adjustments in assets and liabilities due to foreign exchange rates				0
22.	Liability for amounts held under uninsured plans			78 , 182 , 148	
	Aggregate write-ins for other liabilities (including \$	70, 102, 140		70, 102, 140	01,441,000
20.	current)	2 476 226	0	2 476 226	2 676 740
	Total liabilities (Lines 1 to 23)				
24.					
25.	Aggregate write-ins for special surplus funds.				
26.	Common capital stock				
27.	Preferred capital stock				
28.	Gross paid in and contributed surplus				
29.	Surplus notes				
30.	Aggregate write-ins for other than special surplus funds	XXX	XXX	(6,407,487)	0
31.	Unassigned funds (surplus)	XXX	XXX	(11,979,088)	(222, 175, 054)
32.	Less treasury stock, at cost:				
	32.10 shares common (value included in Line 26				
	\$	XXX	XXX	0	0
	32.20 shares preferred (value included in Line 27				
	\$	XXX	XXX	0	n
33.	Total capital and surplus (Lines 25 to 31 minus Line 32)				
34.	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	1,430,696,632	2,029,137,243
J-T.		/V/V	7VV	1,400,000,002	2,020,107,240
	DETAILS OF WRITE-INS	4 050 054		4 050 054	4 540 000
	Unclaimed Property				
2302.					2,136,710
2303.	Premium Payable		0	*	
2398.	Summary of remaining write-ins for Line 23 from overflow page			0	0
2399.		2,476,226	0	2,476,226	3,676,740
2501.	Special Surplus - Projected HCRL Assessment for the Upcoming Year	xxx	xxx	0	94,550,595
2502.		xxx	XXX		
2503.		xxx	xxx		
	Summary of remaining write-ins for Line 25 from overflow page				
	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	XXX	XXX	0	94,550,595
	Unauthorized Reinsurance				
3098.	Summary of remaining write-ins for Line 30 from overflow page				0
3099.	Totals (Lines 3001 thru 3003 plus 3098)(Line 30 above)	XXX	XXX	(6,407,487)	0

# **STATEMENT OF REVENUE AND EXPENSES**

	STATEMENT OF REVENUE AN			
		Current 1	Year 2	Prior Year 3
		Uncovered	Total	Total
1.	Member Months	XXX	7,421,748	11,206,720
2.	Net premium income ( including \$ o non-health premium income)			
3.	Change in unearned premium reserves and reserve for rate credits			
4.	Fee-for-service (net of \$0 medical expenses)	XXX	0	0
5.	Risk revenue	XXX	0	0
6.	Aggregate write-ins for other health care related revenues	XXX	0	0
7.	Aggregate write-ins for other non-health revenues	XXX	0	0
8.	Total revenues (Lines 2 to 7)	XXX	3,931,859,439	7,259,627,246
	Hospital and Medical:			
9.	Hospital/medical benefits	142,025,016	3,423,370,186	5,820,582,025
10.	Other professional services	0	73,600,821	184,271,402
11.	Outside referrals	0	0	0
12.	Emergency room and out-of-area	22,855,391	181,213,124	266,105,676
13.	Prescription drugs	0	498,761,599	667,547,605
14.	Aggregate write-ins for other hospital and medical.	0	0	0
15.	Incentive pool, withhold adjustments and bonus amounts	0	18,906,922	58,798,202
16.	Subtotal (Lines 9 to 15)			
	Less:			
17.	Net reinsurance recoveries	0	941,282,912	811,633,486
18.	Total hospital and medical (Lines 16 minus 17)	164,880,407	3,254,569,740	6,185,671,424
19.	Non-health claims (net)	0	0	0
20.	Claims adjustment expenses, including \$126,037,415 cost containment expenses			
21.	General administrative expenses		392,529,209	
22.	Increase in reserves for life and accident and health contracts (including \$		,,,,,	., . ,
	increase in reserves for life only)	0	714 000	(282 931)
23.	Total underwriting deductions (Lines 18 through 22)			
	Net underwriting gain or (loss) (Lines 8 minus 23)			
24.	Net investment income earned (Exhibit of Net Investment Income, Line 17)			
25.	Net investment income earned (Exhibit of Net Investment Income, Line 17)  Net realized capital gains (losses) less capital gains tax of \$			
26.				
27.	Net investment gains (losses) (Lines 25 plus 26)		32,607,587	29,294,149
28.	Net gain or (loss) from agents' or premium balances charged off [(amount recovered			
	\$0 ) (amount charged off \$			0
29.	Aggregate write-ins for other income or expenses	0	(15,674)	(1,3/0,191)
30.	Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	xxx	161.363.926	181,603,798
31.	Federal and foreign income taxes incurred			64,444,110
32.	Net income (loss) (Lines 30 minus 31)	XXX	125,697,980	117,159,688
- OL.	DETAILS OF WRITE-INS	7000	.20,001,000	,
0601.	DETAILS OF WRITE-INS	YYY		
0602.		XXX		
0603				
0698.			0	0
0699.	Totals (Lines 0601 thru 0603 plus 0698)(Line 6 above)	XXX	0	0
0701.	, , , , , , , , , , , , , , , , , , , ,	XXX		
0702.		XXX		
0703		XXX		
0798.	Summary of remaining write-ins for Line 7 from overflow page		0	0
0799.	Totals (Lines 0701 thru 0703 plus 0798)(Line 7 above)	XXX	0	0
1401.				
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	0	0	0
2901.	Miscellaneous Income	0	3, 192	2,987
2902.	Loss on Disposal	0	(18,866)	(1,373,178)
2903				
		٥	0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page			

**STATEMENT OF REVENUE AND EXPENSES (Continued)** 

	STATEMENT OF REVENUE AND EXPENSE	1	2
		Current Year	Prior Year
	CAPITAL AND SURPLUS ACCOUNT		
33.	Capital and surplus prior reporting year	998,885,395	866,731,275
34.	Net income or (loss) from Line 32	125,697,980	117, 159,688
35.	Change in valuation basis of aggregate policy and claim reserves	0	0
36.	Change in net unrealized capital gains (losses) less capital gains tax of \$0	(3,973,982)	(4.255.983
37.	Change in net unrealized foreign exchange capital gain or (loss)		
38.	Change in net deferred income tax.		
39.	Change in nonadmitted assets		
40	Change in unauthorized and certified reinsurance		
41.	Change in treasury stock		
42.	Change in surplus notes		
43.	Cumulative effect of changes in accounting principles		
44.	Capital Changes:		
44.	44.1 Paid in		0
	44.2 Transferred from surplus (Stock Dividend).		
	44.3 Transferred to surplus		0
45.	Surplus adjustments:	(050,000,000)	0
	45.1 Paid in		
	45.2 Transferred to capital (Stock Dividend)		
	45.3 Transferred from capital	0	0
46.	Dividends to stockholders		0
47.	Aggregate write-ins for gains or (losses) in surplus		(594,008
48.	Net change in capital and surplus (Lines 34 to 47)	(240,962,975)	132 , 154 , 120
49.	Capital and surplus end of reporting period (Line 33 plus 48)	757,922,419	998,885,395
	DETAILS OF WRITE-INS		
4701.	Prior Period Impact of Claims Dispute	0	(594,008
4702.			
4703.			
4798.	Summary of remaining write-ins for Line 47 from overflow page	0	0
4799.	Totals (Lines 4701 thru 4703 plus 4798)(Line 47 above)	0	(594,008

### **CASH FLOW**

	CASITILOW		
		1	2
		Current Year	Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance		7,376,420,788
2.	Net investment income		39,899,340
3.	Miscellaneous income		0
4.	Total (Lines 1 through 3)		7,416,320,128
5.	Benefit and loss related payments		6,082,811,008
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		0
7.	Commissions, expenses paid and aggregate write-ins for deductions		
8.	Dividends paid to policyholders		0
9.	Federal and foreign income taxes paid (recovered) net of \$(988,509) tax on capital gains (losses)		88,872,654
10.	Total (Lines 5 through 9)	4,132,971,943	7,007,261,552
11.	Net cash from operations (Line 4 minus Line 10)	(160,653,986)	409,058,576
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	449,504,278	375,694,441
	12.2 Stocks	0	0
	12.3 Mortgage loans	0	0
	12.4 Real estate	0	0
	12.5 Other invested assets	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	2,477	176,523
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	449,506,755	375,870,964
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	206,514,713	639,790,034
	13.2 Stocks	0	0
	13.3 Mortgage loans	0	0
	13.4 Real estate	0	0
	13.5 Other invested assets	0	0
	13.6 Miscellaneous applications	75,000	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	206,589,713	639,790,034
14.	Net increase (decrease) in contract loans and premium notes	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	242,917,042	(263,919,070)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	(350,000,000)	0
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0
	16.5 Dividends to stockholders		0
	16.6 Other cash provided (applied)		11,773,019
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)		11,773,019
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(213,542,082)	156,912,525
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	295,676,658	138,764,133
	19.2 End of year (Line 18 plus Line 19.1)	82,134,576	295,676,658
	- , ,		

Note: Supplemental disclosures of cash flow information for non-cash transactions:									

# **ANALYSIS OF OPERATIONS BY LINES OF BUSINESS**

		, XI		. O. E	TION D		, DOOML				
		1	2	3	4	5	6 Federal Employees	7 Title	8 Title	9	10
			Comprehensive	Medicare	Dental	Vision	Health	XVIII	XIX		Other
		Total	(Hospital & Medical)	Supplement	Only	Only	Benefits Plan	Medicare	Medicaid	Other Health	Non-Health
	Not an arious in a sur-				10	Offity				Other Health	NOII-HEAIHH
1.	Net premium income	3,932,747,679	809,058,600	511,608	10		91,756,710	2,964,283,216	67, 137, 535	u	
2.	Change in unearned premium reserves and reserve for	(000, 040)	(207 540)				0	4 040 040	(4.070.000)		
_	rate credit	(888,240)	(327,516)		0	<sup>0</sup>		1,310,212	(1,870,936)	<sup>0</sup>	0
3.	Fee-for-service (net of \$0										
	medical expenses)	0	0	0	0	0	0	0	0	0	XXX
4.	Risk revenue	0	0	0	0	0	0	0	0	0	XXX
5.	Aggregate write-ins for other health care related revenues	0	0	0	0	0	0	0	0	0	xxx
6.	Aggregate write-ins for other non-health care related										
	revenues	0	xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
7	Total revenues (Lines 1 to 6)	3,931,859,439		511,608	10	0	91,756,710	2,965,593,428	65,266,599	0	0
8.	Hospital/medical benefits	3,423,370,186	489,374,977	406,747	0	0	63,811,076	2,116,882,771	752,894,615	0	XXX
9.	Other professional services	73,600,821	.207,619	n	(71)	n	6,520	70,638,599	2,748,155	n	XXX
10.	Outside referrals		207,019	0	0	n l	0,320	70,000,009	2,740,133	٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠	XXX
			44,892,358	6. 154				100 700 750		٠٠	
11.	Emergency room and out-of-area	181,213,124		,				108,703,750	27,610,862	٠٠	XXX
12.	Prescription drugs	498,761,599	131,325,533	10	0	0	14,960,222	144,950,236	207,525,598	<sup>0</sup>	XXX
13.	Aggregate write-ins for other hospital and medical	0	0		0	0	0	0	0		XXX
14.	Incentive pool, withhold adjustments and bonus amounts	18,906,922	0	0	0	0	0	18,906,922	0	0	XXX
15.	Subtotal (Lines 8 to 14)	4, 195, 852, 652	665,800,487	412,911	(71)	0	78,777,818	2,460,082,278	990,779,230	0	XXX
16.	Net reinsurance recoveries	941,282,912	1,004,210	0	0	0	0	0	940,278,702	0	XXX
17.	Total medical and hospital (Lines 15 minus 16)	3,254,569,740	664,796,277	412,911	(71)	0	78,777,818	2,460,082,278	50,500,528	0	XXX
18.	Non-health claims (net)	0	xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
19.	Claims adjustment expenses including										
-	\$126,037,415 cost containment expenses	155,274,477	29.276.662	8.888	5	0	1,854,018	88.315.148	6.811.857	29.007.899	0
20.		392,529,209	118,806,187	(364,066)	51	n I	9.786.500	312,025,213	(375,679)	(47,348,997)	0
21.	Increase in reserves for accident and health contracts	714.000	714.000	0	0	n	0,700,000	0	0/0,0/0/		XXX
22.	Increase in reserves for life contracts	714,000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
			813.593.126								u
23.	Total underwriting deductions (Lines 17 to 22)	3,803,087,426		57,733	(15)	0	90,418,336	2,860,422,639	56,936,706	(18,341,098)	
24.	Total underwriting gain or (loss) (Line 7 minus Line 23)	128,772,013	(4,862,042)	453,875	25	0	1,338,374	105, 170, 789	8,329,893	18,341,098	0
	DETAILS OF WRITE-INS										
0501.											XXX
0502.											XXX
0503.											XXX
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0	0	0	0	0	0	0	xxx
0599.	Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0	XXX
0601.		<del>-</del>	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0602.			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0603.			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
	Summary of remaining write-ins for Line 6 from overflow										
0698.	page	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	xxx	0
0000	Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above)		XXX	XXX	XXX	XXX					u
0699.	Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
1301.			·								XXX
1302.											XXX
1303.										<del> </del> -	XXX
1398.											
4000	overflow page	0		0	<u>0</u>  -	0	0	<u>0</u>	<u>0</u> }	0	XXX
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	XXX

# **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 1 - PREMIUMS

	1	2	3	4
Line of Business	Direct Business	Reinsurance Assumed	Reinsurance Ceded	Net Premium Income (Cols. 1 + 2 - 3)
Comprehensive (hospital and medical)	809,058,755	0	155	809,058,600
Medicare Supplement	511,608	0	0	511,608
3. Dental only	10	0	0	10
4. Vision only	0	0	0	0
5. Federal Employees Health Benefits Plan	91,758,347	0	1,637	91,756,710
6. Title XVIII - Medicare	2,964,307,018	0	23,802	2,964,283,216
7. Title XIX - Medicaid	1,001,325,305	0	934 , 187 , 770	67, 137,535
8. Other health	0	0	0	0
9. Health subtotal (Lines 1 through 8)	4,866,961,043	0	934,213,364	3,932,747,679
10. Life	0	0	0	0
11. Property/casualty	0	0	0	0
12. Totals (Lines 9 to 11)	4,866,961,043	0	934,213,364	3,932,747,679

# **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2 - CLAIMS INCURRED DURING THE YEAR

PART 2 - CLAIMS INCURRED DURING THE YEAR											
		1	2	3	4	5	6 Federal	7	8	9	10
		Total	Comprehensive (Hospital & Medical)	Medicare Supplement	Dental Only	Vision Only	Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other Health	Other Non-Health
1	Payments during the year:	1000	(Hoopital a Moaloal)	Саррістісті	Dona only	v.o.o oy	Dononto i iuni	modicaro	modicaid	ouror riodius	
	1.1 Direct	4.414.899.414	669,169,000	382,976	(70)	0	78,543,117	2,670,336,907	996.467.484	0	0
	1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
	1.3 Reinsurance ceded	924, 163, 487	4,438,010	0	0	0	0	0	919,725,477	0	0
	1.4 Net	3,490,735,927	664,730,990	382,976	(70)		78,543,117	2,670,336,907	76,742,007	0	0
2.	Paid medical incentive pools and bonuses	47,083,188	0	002,070			0,040,111	47,083,188	0,742,007	0	0
3.	•										
٥.	3.1 Direct	452,260,286	65,826,561	41,543	0	0	7,129,620	281,936,655	97,325,907	0	0
	3.2 Reinsurance assumed	02,200,200	0,020,001	0	0		, 120,020	0 000,000	0	0	0
	3.3 Reinsurance ceded	90,571,804	0	0	0		0	0	90,571,804	0	0
	3.4 Net	361,688,482	65,826,561	41,543	0	0	7,129,620	281,936,655	6,754,103	0	0
1	Claim reserve December 31, current year from Part 2D:						, , 120,020	201,000,000			
4.	4.1 Direct	1,879,000	1,879,000	0	0	0	0	0	0	0	0
	4.1 Direct	۱,۵/۶,۵۵0	1,079,000			 0		 0	 n		٥
	4.3 Reinsurance ceded	٥	o			٥					٥
	4.4 Net	1,879,000	1,879,000			٥	 N				 
5.		1,079,000	1,079,000			0			U		0
Э.	vear	26,627,938	0	0	0	0	0	26.627.938	0	0	0
6.	•	(17,541,492)	3,250,645	11.608	n l		(2,623,786)	(18, 176, 532)	(3,427)		0
7.		(17,041,402)	0,230,043	11,000 [		0	(2,020,700)	(10,170,302)	(0,721)		
۲.	current year	0	0	0	0	0	0	0	0	0	0
8	Claim liability December 31, prior year from Part 2A:										
0.	8.1 Direct	708,064,462	66,253,429	0	1	0	9,518,705	529,274,738	103,017,589	0	0
	8.2 Reinsurance assumed	0	0	0	0	0	0,010,700	0	0	0	0
	8.3 Reinsurance ceded	70,018,579	0	0	0	0	0	0	70,018,579	0	0
	8.4 Net	638,045,883	66,253,429	0	1	0	9,518,705	529,274,738	32,999,010	0	0
9	Claim reserve December 31, prior year from Part 2D:				······································						
٥.	9.1 Direct	1,570,000	1,570,000	0	0	0	0	0	0	0	0
	9.2 Reinsurance assumed		0	0	0	0	0	0	0	0	0
	9.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
	9.4 Net	1,570,000	1.570.000	0	0	0	0	0	0	0	0
10	Accrued medical incentive pools and bonuses, prior year	54,804,204	1,070,000	o	n l		0	54,804,204	n	o	0
10.	Amounts recoverable from reinsurers December 31,	34,004,204		0	0	0	0	34,004,204	U	0	<u> </u>
11.	prior year	3,433,800	3,433,800	0	0	0	0	0	0	0	0
12	Incurred Benefits:	3, .33,000	5,.55,000				<u> </u>				
14.	12.1 Direct	4,176,945,730	665,800,487	412.911	(71)	0	78,777,818	2,441,175,356	990,779,229	n	n
	12.2 Reinsurance assumed	Λ	n	n	'\'	n	0	n	n ,	n	n
	12.3 Reinsurance ceded	941,282,912	1,004,210	0	0		n	n	940,278,702	n l	ں ۱
	12.4 Net	3,235,662,818	664,796,277	412,911	(71)	0	78,777,818	2,441,175,356	50,500,527	n	0
12	Incurred medical incentive pools and bonuses	18,906,922	004,790,277	412,911	(71)	0	0	18,906,922	0	0	0
13.	incurred medical incentive pools and bondses	10,900,922	U	U	U	U	U	10,900,922	U	U	U

# **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2A - CLAIMS LIABILITY END OF CURRENT YEAR

			I AILI ZA - OLAIN	IS LIADILITI LIAD	OI CONNENT ILA	1				
	1 Total	2 Comprehensive (Hospital & Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefits Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other Health	10 Other Non-Health
Reported in Process of Adjustment:										
1.1 Direct	110,321,316	21,010,230	4,926	0	0	1,502,799	82,831,966	4,971,395	0	0
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	
1.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
1.4 Net	110,321,316	21,010,230	4,926	0	0	1,502,799	82,831,966	4,971,395	0	C
Incurred but Unreported:										
2.1 Direct	276,292,043	43,886,333	36,617	0	0	4,699,934	136,377,419	91,291,740	0	
2.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	
2.3 Reinsurance ceded	90,571,804	0	0	0	0	0	0	90,571,804	0	
2.4 Net	185,720,239	43,886,333	36,617	0	0	4,699,934	136,377,419	719,936	0	(
Amounts Withheld from Paid Claims and Capitations:										
3.1 Direct	65,646,927	929,998	0	0	0	926,887	62,727,270	1,062,772	0	
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	
3.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	
3.4 Net	65,646,927	929,998	0	0	0	926,887	62,727,270	1,062,772	0	C
4. TOTALS:										
4.1 Direct	452,260,286	65,826,561	41,543	0	0	7,129,620	281,936,655	97,325,907	0	
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	
4.3 Reinsurance ceded	90,571,804	0	0	0	0	0	0	90,571,804	0	
4.4 Net	361,688,482	65,826,561	41,543	0	0	7,129,620	281,936,655	6,754,103	0	

### **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2B - ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

FART 2B - ANALTSIS OF CLAIMS UNFAID - FRIC	JIC TEAC HET OF T	(EIIIOOII)-IIIOE	Claim Bosonio a	nd Claim Liability	5	6
	Claims Paid D	Ouring the Year	December 31		5	O
	1	2	3	4		Estimated Claim
		_		·		Reserve and Claim
	On Claims Incurred		On Claims Unpaid		Claims Incurred	Liability
	Prior to January 1	On Claims Incurred	December 31 of	On Claims Incurred	In Prior Years	December 31 of
Line of Business	of Current Year	During the Year	Prior Year	During the Year	(Columns 1 + 3)	Prior Year
Comprehensive (hospital and medical)	46,540,570	621,624,219	1,141,028	66,564,533	47,681,598	67,823,429
2. Medicare Supplement	0	382,976	0	41,543	0	0
3. Dental Only	(70)	0	0	0	(70)	1
4. Vision Only	0	0	0	0	0	0
5. Federal Employees Health Benefits Plan	7,018,252	71,524,865	120,239	7,009,381	7, 138, 491	9,518,705
6. Title XVIII - Medicare		2,283,315,729	3,571,230	278,365,425	390,592,408	529,274,738
7 Title XIX - Medicaid		50,417,230	258,511	6,495,592	26,583,289	32,999,010
8. Other health	0	0	0	0	0	0
9. Health subtotal (Lines 1 to 8)	466,904,709	3,027,265,019	5,091,008	358,476,474	471,995,717	639,615,883
10. Healthcare receivables (a)	0	74,463,455	0	0	0	92,004,946
11. Other non-health	0	0	0	0	0	0
12. Medical incentive pools and bonus amounts	47,083,188	0	8,012,231	18,615,707	55,095,419	54,804,204
13. Totals (Lines 9 - 10 + 11 + 12)	513,987,897	2,952,801,564	13,103,239	377,092,181	527,091,136	602,415,141

<sup>(</sup>a) Excludes \$ ......42,599 loans or advances to providers not yet expensed.

### **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Section A - Paid Health Claims - Comprehensive (Hospital & Medical)

	OSOLIONA T dia nodian Gianno Comprenentivo (Nospital a in	,	Cumu	lative Net Amounts P	aid aid	
		1	2	3	4	5
	Year in Which Losses Were Incurred	2014	2015	2016	2017	2018
1.	Prior	1,914,096	1,915,085	1,914,600	1,914,315	1,914,193
2.	2014	600,200	666,337	666,928	667, 154	666,655
3.	2015	XXX	634,812	700,779	702,104	702,078
4.	2016	XXX	XXX	685,227	731,508	732,574
5.	2017	XXX	XXX	XXX	589,736	635,858
6.	2018	XXX	XXX	XXX	XXX	621,624

Section B - Incurred Health Claims - Comprehensive (Hospital & Medical)

		Sum of Cumulative N	et Amount Paid and Claim Outs	Liability, Claim Rese standing at End of Ye	erve and Medical Incentivar	ve Pool and Bonuses	
	Very Se Wildele Learner West Learner I	1	1 2 3 4 2014 2015 2016 2017				
	Year in Which Losses Were Incurred	2014	2015	2016	2017	2018	
1.	Prior	1,914,938	1,915,144	1,914,600	1,914,315	1,914,193	
2.	2014	669,779	668,514	667,005	667, 154	666,655	
3.	2015	XXX	712,297	701,857	702,212	702,078	
4.	2016	XXX	XXX	759,941	733,080	732,653	
5.	2017	XXX	XXX	XXX	655,879	636,920	
6.	2018	XXX	XXX	XXX	XXX	688, 189	

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Comprehensive (Hospital & Medical)

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2014		666,655	6,340	1.0	672,995	81.9	0	0	672,995	81.9
2.	2015		702,078	6,677	1.0	708,755	83.6	0	0	708,755	83.6
3.	2016		732,574	6,967	1.0	739,541	83.4	79	1	739,621	83.4
4.	2017	770,206	635,858	6,047	1.0	641,905	83.3	1,062	9	642,976	83.5
5.	2018	809,059	621,624	5,912	1.0	627,536	77.6	66,565	571	694,672	85.9

### **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)
Section A - Paid Health Claims - Medicare Supplement

	Section A - Faid Health Glaims - Medicale Supplement		Cu	mulative Net Amounts F	Paid	
		1	2	3	4	5
	Year in Which Losses Were Incurred	2014	2015	2016	2017	2018
1.	Prior	0	0	0	0	0
2.	2014	0	0	0	0	0
3.	2015	XXX	0	0	0	0
4.	2016	XXX	XXX	0	0	0
5.	2017	XXX	XXX	XXX	0	0
6.	2018	XXX	XXX	XXX	XXX	383

Section B - Incurred Health Claims - Medicare Supplement

	Sum of Cumulative N	let Amount Paid and Cla O	aim Liability, Claim Rese utstanding at End of Ye	erve and Medical Incenti ear	ve Pool and Bonuses
Wass in Which Lance Wass In summed	1 2 3 4 2014 2015 2016 2017				
Year in Which Losses Were Incurred	2014	2015	2016	2017	2018
1. Prior	0	0	0	0	0
2. 2014	0	0	0	0	0
3. 2015	XXX	0	0	0	0
4. 2016	XXX	XXX	0	0	0
5. 2017	XXX	XXX	XXX	0	0
6. 2018	XXX	XXX	XXX	XXX	425

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Medicare Supplement

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2014	0	0	0	0.0	0	0.0	0	0	0	0.0
2.	2015	0	0	0	0.0	0	0.0	0	0	0	0.0
3.	2016	0	0	0	0.0	0	0.0	0	0	0	0.0
4.	2017	0	0	0	0.0	0	0.0	0	0	0	0.0
5.	2018	512	383	4	1.0	387	75.6	42	1	430	84.0

### **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Section A - Paid Health Claims - Dental Only

·		Cur	mulative Net Amounts F	Paid	
	1	2	3	4	5
Year in Which Losses Were Incurred	2014	2015	2016	2017	2018
1. Prior	1,946	2,064	2,064	2,064	2,064
2. 2014	2,727	2,786	2,786	2,786	2,786
3. 2015	XXX	0	0	0	0
4. 2016	XXX	XXX	0	0	0
5. 2017	XXX	XXX	XXX	0	0
6. 2018	XXX	XXX	XXX	XXX	0

Section B - Incurred Health Claims - Dental Only

	Sum of Cumulative N	et Amount Paid and Claim Outs	Liability, Claim Reset tanding at End of Ye	erve and Medical Incenti ar	ve Pool and Bonuses
	1	2	3	4	5
Year in Which Losses Were Incurred	2014	2015	2016	2017	2018
1. Prior	1,958	2,064	2,064	2,064	2,064
2. 2014	2,895	2,786	2,786	2,786	2,786
3. 2015	xxx	0	0	0	0
4. 2016	xxx	XXX	0	0	0
5. 2017	xxx	XXX	XXX	0	0
6. 2018	XXX	XXX	XXX	XXX	0

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Dental Only

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2014	5,509	2,786	26	0.9	2,812	51.0	0	0	2,812	51.0
2.	2015	0	0	0	0.0	0	0.0	0	0	0	0.0
3.	2016	0	0	0	0.0	0	0.0	0	0	0	0.0
4.	2017	0	0	0	0.0	0	0.0	0	0	0	0.0
5.	2018	0	0	0	0.0	0	0.0	0	0	0	0.0

### **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Section A - Paid Health Claims - Vision Only

		Cui	mulative Net Amounts F	Paid	
	1	2	3	4	5
Year in Which Losses Were Incurred	2014	2015	2016	2017	2018
1. Prior	249	249	249	249	249
2. 2014	1,793	1,946	1,946	1,946	1,946
3. 2015	XXX	0	0	0	0
4. 2016	XXX	XXX	0	0	0
5. 2017	XXX	XXX	XXX	0	0
6. 2018	XXX	XXX	XXX	XXX	0

Section B - Incurred Health Claims - Vision Only

	Sum of Cumulative No	et Amount Paid and Clain Out	n Liability, Claim Rese standing at End of Ye	erve and Medical Incentivar	ve Pool and Bonuses	
Voor in Which Loopes Were Inquired	1	2 3 4 2015 2016 2017				
Year in Which Losses Were Incurred	2014	2015	2016	2017	2018	
1. Prior	249	249	249	249	249	
2. 2014	1,946	1,946	1,946	1,946	1,946	
3. 2015	XXX	0	0	0	0	
4. 2016	XXX	XXX	0	0	0	
5. 2017	XXX	XXX	XXX	0	0	
6. 2018	XXX	XXX	XXX	XXX	0	

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Vision Only

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2014	3,039	1,946	19	1.0	1,965	64.7	0	0	1,965	64.7
2.	2015	0	0	0	0.0	0	0.0	0	0	0	0.0
3.	2016	0	0	0	0.0	0	0.0	0	0	0	0.0
4.	2017	0	0	0	0.0	0	0.0	0	0	0	0.0
5.	2018	0	0	0	0.0	0	0.0	0	0	0	0.0

### **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Section A - Paid Health Claims - Federal Employees Health Benefits Plan Premium

	Section A - Faid fleatin Stallins - Federal Employees fleatin Benefits F		Cumi	ulative Net Amounts P	Paid	
		1	2	3	4	5
	Year in Which Losses Were Incurred	2014	2015	2016	2017	2018
1.	Prior	306,303	306,303	306,303	306,303	306,303
2.	2014	113,908	126,201	126,201	126,201	126,201
3.	2015	XXX	124,575	134,412	134,412	134,412
4.	2016	XXX	XXX	97,786	107,308	107,308
5.	2017	XXX	XXX	XXX	69,511	76,529
6.	2018	XXX	XXX	XXX	XXX	71,525

Section B - Incurred Health Claims - Federal Employees Health Benefits Plan Premium

	Sum of Cumulative N	et Amount Paid and Clain Out:	n Liability, Claim Rese standing at End of Ye	erve and Medical Incentivar	ve Pool and Bonuses
	1	2	3	4	5
Year in Which Losses Were Incurred	2014	2015	2016	2017	2018
1. Prior	307,205	306,303	306,303	306,303	306,303
2. 2014	123, 150	126,820	126,208	126,201	126,201
3. 2015	xxx	136,452	134,507	134,427	134,412
4. 2016	xxx	XXX	103,923	107,529	107,316
5. 2017	XXX	XXX	XXX	78,794	76,641
6. 2018	XXX	XXX	XXX	XXX	78,534

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Federal Employees Health Benefits Plan Premium

		1	2	3	4	5	6	7	8	9	10
	Vanas in orbitals					Claim and Claim			Unancial Oleine	Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2014	133,167	126,201	1,200	1.0	127,401	95.7	0	0	127,401	95.7
2.	2015	138,888	134,412	1,278	1.0	135,690	97.7	0	0	135,690	97.7
3.	2016	123,443	107,308	1,020	1.0	108,328	87.8	8	0	108,336	87.8
4.	2017	95,541	76,529	728	1.0	77,257	80.9	112	0	77,369	81.0
5.	2018	91,757	71,525	680	1.0	72,205	78.7	7,009	0	79,214	86.3

### **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Section A - Paid Health Claims - Title XVIII

	Cumulative Net Amounts Paid					
	1	2	3	4	5	
Year in Which Losses Were Incurred	2014	2015	2016	2017	2018	
1. Prior	2,120,123	2,117,848	2,116,881	2,116,678	2,116,576	
2. 2014	3,066,287	3,339,845	3,338,732	3,338,383	3,337,777	
3. 2015	XXX	3,695,718	3,996,690	3,994,963	3,993,149	
4. 2016	XXX	XXX	4,715,535	5,141,889	5, 138, 749	
5. 2017	XXX	XXX	XXX	4,709,239	5, 149,006	
6. 2018	XXX	XXX	XXX	XXX	2,283,316	

#### Section B - Incurred Health Claims - Title XVIII

	Sum of Cumulative N	et Amount Paid and Claim Outs	Liability, Claim Resetanding at End of Ye		ve Pool and Bonuses
	1	2	3	4	5
Year in Which Losses Were Incurred	2014	2015	2016	2017	2018
1. Prior	2,123,586	2,118,335	2,116,881	2,116,678	2,116,576
2. 2014	3,404,513	3,347,022	3,338,905	3,338,383	3,337,777
3. 2015	XXX	4,060,811	3,999,156	3,995,305	3,993,149
4. 2016	XXX	XXX	5, 198, 214	5, 147, 150	5,139,286
5. 2017	XXX	XXX	XXX	5,287,715	5,160,052
6. 2018	XXX	XXX	XXX	XXX	2,580,297

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Title XVIII

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2014	3,871,120	3,337,777	31,742	1.0	3,369,519	87.0	0	0	3,369,519	87.0
2.	2015	4,487,449	3,993,149	37,975	1.0	4,031,124	89.8	0	0	4,031,124	89.8
3.	2016	5,990,421	5, 138, 749	48,869	1.0	5, 187, 618	86.6	538	3	5, 188, 159	86.6
4.	2017	6, 131, 051	5,149,006	48,967	1.0	5, 197, 973	84.8	11,046	65	5,209,084	85.0
5.	2018	2,964,283	2,283,316	21,714	1.0	2,305,030	77.8	296,981	1,754	2,603,765	87.8

### **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Section A - Paid Health Claims - Title XIX

		aid			
	1	2	3	4	5
Year in Which Losses Were Incurred	2014	2015	2016	2017	2018
1. Prior	0	0	0	2	2
2. 2014	60,563	105,651	105,344	105,283	105,319
3. 2015	XXX	225,016	248,881	249,937	250,039
4. 2016	XXX	XXX	252,487	279,141	279,387
5. 2017	XXX	XXX	XXX	215,585	241,525
6. 2018	XXX	XXX	XXX	XXX	50,417

#### Section B - Incurred Health Claims - Title XIX

	Sum of Cumulative N	et Amount Paid and Claim Outs	Liability, Claim Rese standing at End of Ye	erve and Medical Incentivar	ve Pool and Bonuses
Year in Which Losses Were Incurred	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior	0	0	0	2	2
2. 2014	84,258	106,779	105,345	105,283	105,319
3. 2015	xxx	249,480	249,530	249,945	250,039
4. 2016	xxx	XXX	277 , 145	279,357	279,434
5. 2017	xxx	XXX	XXX	248,361	241,737
6. 2018	XXX	XXX	XXX	XXX	56,913

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Title XIX

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2014	117,648	105,319	1,002	1.0	106,321	90.4	0	0	106,321	90.4
2.	2015	301,162	250,039	2,378	1.0	252,417	83.8	0	0	252,417	83.8
3.	2016	285,184	279,387	2,657	1.0	282,044	98.9	46	0	282,090	98.9
4.	2017	264,297	241,525	2,297	1.0	243,822	92.3	212	0	244,034	92.3
5.	2018	67,138	50,417	479	1.0	50,896	75.8	6,496	7	57,399	85.5

### **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Section A - Paid Health Claims - Other

		Cu	mulative Net Amounts I	Paid	
	1	2	3	4	5
Year in Which Losses Were Incurred	2014	2015	2016	2017	2018
1. Prior					
2. 2014	,				
3. 2015	XXX				
4. 2016	XXX	XXX			
5. 2017	XXX	XXX	XXX		
6. 2018	XXX	XXX	XXX	XXX	

#### Section B - Incurred Health Claims - Other

	Sum of Cumulative I	Net Amount Paid and Cla O	aim Liability, Claim Res utstanding at End of Y	serve and Medical Incenti ear	ve Pool and Bonuses
	1	2	3	4	5
Year in Which Losses Were Incurred		2015	2016	2017	2018
1. Prior					
2. 2014					
3. 2015	XXX				
4. 2016	xxx	XXX			
5. 2017	XXX	xxx	XXX		
6. 2018	XXX	XXX	XXX	XXX	

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Other

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2014	102	0	0	0.0	0	0.0	0	0	0	0.0
2.	2015	0	0	0	0.0	0	0.0	0	0	0	0.0
3.	2016	0	0	0	0.0	0	0.0	0	0	0	0.0
4.	2017	0	0	0	0.0	0	0.0	0	0	0	0.0
5.	2018	0	0	0	0.0	0	0.0	0	0	0	0.0

### **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Section A - Paid Health Claims - Grand Total

	Cumulative Net Amounts Paid					
	1	2	3	4	5	
Year in Which Losses Were Incurred	2014	2015	2016	2017	2018	
1. Prior	4,342,717	4,341,549	4,340,097	4,339,611	4,339,387	
2. 2014	3,845,478	4,242,766	4,241,937	4,241,753	4,240,684	
3. 2015	XXX	4,680,121	5,080,762	5,081,416	5,079,678	
4. 2016	XXX	XXX	5,751,035	6,259,846	6,258,018	
5. 2017	XXX	XXX	XXX	5,584,071	6, 102, 918	
6. 2018	XXX	XXX	XXX	XXX	3,027,265	

#### Section B - Incurred Health Claims - Grand Total

	Sum of Cumulative N	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonus Outstanding at End of Year						
Year in Which Losses Were Incurred	1 2014	2 2015	3 2016	4 2017	5 2018			
1. Prior	4,347,936	4,342,095	4,340,097	4,339,611	4,339,387			
2. 2014	4,286,541	4,253,867	4,242,195	4,241,753	4,240,684			
3. 2015	XXX	5, 159, 040	5,085,050	5,081,889	5,079,678			
4. 2016	XXX	XXX	6,339,223	6,267,116	6,258,689			
5. 2017	XXX	XXX	XXX	6,270,749	6,115,350			
6. 2018	XXX	XXX	XXX	XXX	3,404,358			

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Grand Total

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2014	4,952,063	4,240,684	40,329	1.0	4,281,013	86.4	0	0	4,281,013	86.4
2.	2015	5,775,582	5,079,678	48,308	1.0	5,127,986	88.8	0	0	5, 127, 986	88.8
3.	2016	7,285,475	6,258,018	59,513	1.0	6,317,531	86.7	671	4	6,318,206	86.7
4.	2017	7,261,095	6, 102, 918	58,039	1.0	6, 160, 957	84.8	12,432	74	6, 173, 463	85.0
5.	2018	3,932,749	3,027,265	28,789	1.0	3,056,054	77.7	377,093	2,333	3,435,480	87.4

### **UNDERWRITING AND INVESTMENT EXHIBIT**

	PART 2D - A	GGREGATE RESER		AND HEALTH CO	NTRACTS ONLY				
	1	2	3	4	5	6 Federal Employees	7 Title	8 Title	9
	Total	Comprehensive (Hospital & Medical)	Medicare Supplement	Dental Only	Vision Only	Health Benefits Plan	XVIII Medicare	XIX Medicaid	Other
Unearned premium reserves	0	0	0	0	0	0	0	0	
Additional policy reserves (a)	714,000	714,000	0	0	0	0	0	0	C
Reserve for future contingent benefits	0	0	0	0	0	0	0	0	C
Reserve for rate credits or experience rating refunds (including									
\$7,276,237 ) for investment income	26,202,563	1,262,993	0	0	0	0	18,898,174	6,041,395	
Aggregate write-ins for other policy reserves	43,952,534	3,419,551	0	0	0	0	40,532,983	0	
6. Totals (gross)	70,869,097	5,396,544	0	0	0	0	59,431,157	6,041,395	
7. Reinsurance ceded	0	0	0	0	0	0	0	0	C
8. Totals (Net)(Page 3, Line 4)	70,869,097	5,396,544	0	0	0	0	59,431,157	6,041,395	C
Present value of amounts not yet due on claims	0	0	0	0	0	0	0	0	
10. Reserve for future contingent benefits	1,879,000	1,879,000	0	0	0	0	0	0	
11. Aggregate write-ins for other claim reserves	0	0	0	0	0	0	0	0	C
12. Totals (gross)	1,879,000	1,879,000	0	0	0	0	0	0	C
13. Reinsurance ceded	0	0	0	0	0	0	0	0	
14. Totals (Net)(Page 3, Line 7)	1,879,000	1,879,000	0	0	0	0	0	0	(
DETAILS OF WRITE-INS									
0501. Risk Adjustment Premium Payable	43,952,534	3,419,551	0	0	0	0	40,532,983	0	C
0502.									
0503.									
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0	0	0	0	0	0	C
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	43,952,534	3,419,551	0	0	0	0	40,532,983	0	C
1101.									
1102.									
1103.									
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0	0	0	0	0	C
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0	0	0	0	0	C

(a) Includes \$ \_\_\_\_\_714,000 premium deficiency reserve.

### **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 3 - ANALYSIS OF EXPENSES

		Claim Adjustme	nt Expenses	3	4	5
		Cost Containment Expenses	2 Other Claim Adjustment Expenses	General Administrative Expenses	Investment Expenses	Total
1.	Rent (\$0 for occupancy of	·		·		
	own building)	1,121,474	401,012	5,044,441	15,071	6,581,99
2.	Salary, wages and other benefits	59,896,589	14,610,384	216,119,835	602,171	291,228,97
3.	Commissions (less \$103,698,767					
	ceded plus \$0 assumed)	0	0	101,477,308	14,470	101,491,77
4.	Legal fees and expenses	742,112	265,439	4,239,614	9,976	5,257,14
5.	Certifications and accreditation fees	12,672	12,572	158,207	470	183,92
6.	Auditing, actuarial and other consulting services				13,345	6, 135, 34
7.	Traveling expenses	1,224,025	406 , 194	4,818,207	14,161	6,462,58
8.	Marketing and advertising		1,828,380	22,798,624	68,013	29,937,15
9.	Postage, express and telephone		1,386,686	16,834,952	48,758	22,454,31
10.	Printing and office supplies			4,048,904		
11.	Occupancy, depreciation and amortization			2,608,381		
12.	Equipment			3,567,864		
13.	Cost or depreciation of EDP equipment and	,	,	, ,	,	, ,
10.	software	3,101,230	1,004,513	12,400,815	0	16,506,55
14.	Outsourced services including EDP, claims, and other services	40 678 504	6 313 991	78 301 500	220 410	125 604 40
15.	Boards, bureaus and association fees					
	Insurance, except on real estate					
16.	Collection and bank service charges					
17.	Group service and administration fees					
18.	Reimbursements by uninsured plans					
19.	Reimbursements by uninsured plans					
20.						
21.	Real estate expenses		•		·	
22.	Real estate taxes	0	0	0	0	
23.	Taxes, licenses and fees:					
	23.1 State and local insurance taxes		0	, , .		6,476,16
	23.2 State premium taxes				0	
	23.3 Regulatory authority licenses and fees				8,075	
	23.4 Payroll taxes	0	0	12,348,215	36,171	12,384,38
	23.5 Other (excluding federal income and real estate taxes)	0	0	101,020,741	666	101,021,40
24.	Investment expenses not included elsewhere					
25.		1,100,360	393,508	(91,258,508)	12,599	(89,752,04
26.	Total expenses incurred (Lines 1 to 25)				1,116,867	
27.	Less expenses unpaid December 31, current year			16,864,036		19,275,24
28.	Add expenses unpaid December 31, prior year				0	24,219,1
29.	Amounts receivable relating to uninsured plans,		0		0	29,403,88
30.	Amounts receivable relating to uninsured plans, current year	0	0	38,293,680	0	38,293,68
31.	Total expenses paid (Lines 26 minus 27 plus 28 minus 29 plus 30)	126,037,415	30,902,522	404,697,412	1,116,867	562,754,2
	DETAILS OF WRITE-INS					
2501.	Miscellaneous Administrative Expenses	1,100,360	393,508	12,440,259	12,599	13,946,7
2502.	Expense Allowance on Reinsurance Ceded	0	0	(103,698,767)	0	(103,698,7
2503.						
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0	
	Totals (Lines 2501 thru 2503 plus 2598)(Line 25					

### **EXHIBIT OF NET INVESTMENT INCOME**

		1	2
			Earned During Year
1.	U.S. government bonds		702,541
1.1	Bonds exempt from U.S. tax	(a)0	0
1.2	Other bonds (unaffiliated)	(a)30,354,485	28,601,813
1.3	Bonds of affiliates	(a)0	0
2.1	Preferred stocks (unaffiliated)	(b)0	0
2.11	Preferred stocks of affiliates	(b)0	
2.2	Common stocks (unaffiliated)	0	0
2.21	Common stocks of affiliates		0
3.	Mortgage loans	(c)686,320	686,320
4.	Real estate	(d)0	0
5	Contract Loans		0
6	Cash, cash equivalents and short-term investments		4, 138, 059
7	Derivative instruments		
8.	Other invested assets	0	0
9.	Aggregate write-ins for investment income	1	1
10.	Total gross investment income	36,257,896	34,239,297
11.	Investment expenses		(g)1,071,943
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)44,924
13.	Interest expense		(h)0
14.	Depreciation on real estate and other invested assets		(i)0
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		1,116,867
17.	Net investment income (Line 10 minus Line 16)		33, 122, 430
	DETAILS OF WRITE-INS		
0901.	Miscellaneous Investment Income	110,564	110,564
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	110,564	110,564
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0

(a) Includes \$	182,951	accrual of discount less \$11,308,405	amortization of premium and less \$328,595	paid for accrued interest on purchases.
(b) Includes \$	0	accrual of discount less \$0	amortization of premium and less \$	paid for accrued dividends on purchases
(c) Includes \$	0	accrual of discount less \$0	amortization of premium and less \$	paid for accrued interest on purchases.
(d) Includes \$	0	for company's occupancy of its own building	s; and excludes \$0 interest on encu	imbrances.
(e) Includes \$	2,721,768	accrual of discount less \$272,520	amortization of premium and less \$2,906	paid for accrued interest on purchases.
(f) Includes \$	0	accrual of discount less \$0	amortization of premium.	
	0 and Separate Acco		0 investment taxes, licenses and fees, excluding fed	eral income taxes, attributable to
(h) Includes \$	0	interest on surplus notes and \$	0 interest on capital notes.	
(i) Includes \$	0	depreciation on real estate and \$	depreciation on other invested assets	

**EXHIBIT OF CAPITAL GAINS (LOSSES)** 

		1	2	3	4	5
				Total Realized Capital		Change in Unrealized
		Realized Gain (Loss)	Other Realized	Gain (Loss)	Unrealized Capital	Foreign Exchange
		On Sales or Maturity	Adjustments	(Columns 1 + 2)	Gain (Loss)	Capital Gain (Loss)
1.	U.S. Government bonds	(765,982)	0	(765,982)	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	111,805	0	111,805	(1,182,634)	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	0	0	0	0	0
2.21	Common stocks of affiliates	0	0	0	(2,791,348)	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	0	0	0	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	0	0	0	0	0
9.	Aggregate write-ins for capital gains (losses)	2,477	0	2,477	0	0
10.	Total capital gains (losses)	(651,700)	0	(651,700)	(3,973,982)	0
	DETAILS OF WRITE-INS					
0901.	Other realized gain	2.477	0	2.477	0	0
0902.	· ·	,		,		
0903.						
0998.	Summary of remaining write-ins for Line 9 from					
3000.	overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9,					
	above)	2,477	0	2,477	0	0

### **EXHIBIT OF NON-ADMITTED ASSETS**

	EXHIBIT OF NON-ADMITTEI	DASSEIS		
		1	2	3 Change in Total
		Current Year Total	Prior Year Total	Nonadmitted Assets
		Nonadmitted Assets		(Col. 2 - Col. 1)
	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			0
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens.	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	0	0	0
7.	Derivatives (Schedule DB)			0
8.	Other invested assets (Schedule BA)			0
9.	Receivables for securities			0
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)			
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			0
15.	Premiums and considerations:			
13.	15.1 Uncollected premiums and agents' balances in the course of collection	1 8/0 116	/ 300 161	2 460 045
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
40		0	0	0
16.	Reinsurance:	0	1 507 710	4 507 740
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
	Amounts receivable relating to uninsured plans			(352,919)
	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			0
20.	Electronic data processing equipment and software	0	0	0
21.	Furniture and equipment, including health care delivery assets	2,405,706	2,281,391	(124,315)
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivable from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	22,381,977	3,650,398	(18,731,579)
25.	Aggregate write-ins for other than invested assets	16,763,885	33,453,890	16,690,005
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	47,579,478	54,505,031	6,925,553
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	47,579,478	54,505,031	6,925,553
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Provider Contracts	14,300,699	19,838,521	5,537,822
2502.	Deposits	1,150,802	1,418,137	267,335
2503.	Prepaid Commissions	949,348	5,498,968	4,549,620
2598.	Summary of remaining write-ins for Line 25 from overflow page	363,036	6,698,264	6,335,228
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	16,763,885	33,453,890	16,690,005

### **EXHIBIT 1 - ENROLLMENT BY PRODUCT TYPE FOR HEALTH BUSINESS ONLY**

			-	Total Members at End of			6
	Source of Enrollment	1 Prior Year	2 First Overton	3 Conned Overtor	4 Third Quarter	5 Current Year	Current Year
	Source of Enrollment	Prior Year	First Quarter	Second Quarter	Third Quarter	Current Year	Member Months
1.	Health Maintenance Organizations	754,524	435,268	436,722	435,827	438,920	5,241,146
2.	Provider Service Organizations	0	0	0	0	0	0
3.	Preferred Provider Organizations	95,658	73,882	73,397	71,412	66,950	863,381
4.	Point of Service	97,711	107,660	107,955	110,641	115,424	1,313,468
5.	Indemnity Only	0	0	0	0	0	0
6.	Aggregate write-ins for other lines of business.	0	73	260	465	677	3,753
7.	Total	947,893	616,883	618,334	618,345	621,971	7,421,748
	DETAILS OF WRITE-INS						
0601.	Dental	0	0	0	0	0	16
0602.	Medicare Supp	0	73	260	465	677	3,737
0603.							
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0
0699.	Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	73	260	465	677	3,753

### **EXHIBIT 2 - ACCIDENT AND HEALTH PREMIUMS DUE AND UNPAID**

	2	3	4	5	6	6 7		
Name of Debtor	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Admitted		
019999 Total individuals.	834,224	615,401	537,775	1,158,332	1,158,332	1,987,400		
Group Subscribers:								
20 20 EYECARE INC	13,037	0	0	0	0	13,037		
ACCU-VISION CENTER INC	11,944	0	0	0	0	11,944		
AEGIS IDENTITY SOFTWARE	0	0	0	12,570	12,570	0		
ALPHA ORTHOPEDIC SYSTEMS	14,280	0	0	0	0	14,280		
BIVENS & ASSOCIATES PLLC	10,240	0	0	0	0	10,240		
CARDINAL CHEESESTEAKS LLC	10,497	0	0	0	0	10,497		
CJ MICHEL	25,154	0	0	0	0	25 , 154		
DIN LAW LLC	0	0	0	26,738	26,738	0		
DIXON ELECTRIC INC	15,944	0	0	0	0	15,944		
DSSA	14,883	0	0	0	0	14,883		
EDOMINATE INC	0	0	0	10,225	10,225	0		
GLENSHIRE HEALTH AND HOME	76,386	8,920	0	0	0	85,306		
GRONECK TOTAL TRANSPORTAT	14,395	0	0	0	0	14,395		
HONEYWELL	77,238	36,668	1	10	10	113,907		
INNOVATIVE MANUFACTURING		0	0	0	0	26,583		
INVO PEO INC.	19,553	0	0	0	0	19,553		
JACKSON COUNTY FISCAL COU	11,187	0	0	0	0	11, 187		
JACOBI TOOMBS & LANZ	18,258	0	0	0	0	18,258		
KENTUCKY PAIN MANAGEMENT	11,129		0	0		11, 129		
LAFFERTY ENTERPRISES INC		0	0	22.901	22.901			
LAUREL CREEK	0	0	0	31,923	31,923	0		
LIFE HEALTH SERVICES INC	52.810	0	0			52,810		
LITEYE SYSTEMS INC.	11,238	0	0	0	0	11,238		
		0	0	 N				
LOUISVILLE GEEK	11,277 16,881	0	0	0	0	11,277 16,881		
		0	•			,		
METRO TITLE AGENCY OF AZ	0	0	0	14,025	14,025	0 0		
MOUNTAIN STATES INCOHIO VALLEY INSURANCE	0	0	0	22,493	22,493			
	17,025	0		 n	0	17,025		
OHIO VALLEY SOLID SURFACE	10,876		0		0	10,876		
ORANGE EPOC LLC	13,662	0	0	0	0	13,662		
PARAMOUNT OF OAK PARK NUR	0	0	0	21,007	21,007	0		
PEDIATRIC & NEONATAL	10,682	0	0	0	0	10,682		
PEGATRON TECHNOLOGY	23,431	0	0	0	0	23,431		
Q1 PRODUCTIONS	2,968	12,983	0	0	0	15,951		
REMIKE MARKETS INCORPORATED	51,223	0	0	0	0	51,223		
SACRED HEART ACADEMY	48,677	0	0	0	0	48,677		
SACRED HEART MODEL SCHOOL	17,384	0	0	0	0	17,384		
SACRED HEART SCHOOL-PROGRESSIVE	18,378	0	0	0	0	18,378		
SACRED HEART SCHOOLS	24,338	0	0	0	0	24,338		
SAINT ANDREW LIFE	14,863	0	0	0	0	14,863		
SOUTHERN EXPOSURE	17,945	0	0	0	0	17,945		
SOUTHERN PETROLEUM	28,887	0	0	0	0	28,887		
STOCKMENS BANK	0	0	0	10,531	10,531	0		
STOCKWELL SCIENTIFIC	23,294	0	0	0	0	23,294		
STUCKER FORK WATER	18,399	0	0	0	0	18,399		
TEAMCAREGOLD	2,616	1,898	1,474	11,291	11,291	5,989		
WORLD HYUNDAI	13,726	11,357	0	0	0	25,084		
0299997. Group subscriber subtotal	821,288	71,826	1,475	183,714	183,714	894,591		
0299998. Premiums due and unpaid not individually listed	10,070,451	809,692	139, 185	507,070	507,070	11,019,327		
0299999. Total group	10,891,739	881,518	140.660	690.784	690,784	11,913,918		
บ <sub>ั</sub> นสอสอง. 1 บเลเ ฐเบนท	10,081,739	001,010	140,000	090,784	090,704	11,515,91		

### **EXHIBIT 2 - ACCIDENT AND HEALTH PREMIUMS DUE AND UNPAID**

1	2	3	4	5	6	7
Name of Debtor	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Admitted
019999 Total individuals.	834,224	615,401	537,775	1, 158, 332	1,158,332	1,987,400
Group Subscribers:						
0399999. Premiums due and unpaid from Medicare entities	11,208,568	0	0	0	0	11,208,568
049999. Premiums due and unpaid from Medicaid entities	12,614,253	0	0	0	0	12,614,253
0599999 Accident and health premiums due and unpaid (Page 2, Line 15)	35,548,784	1,496,919	678,435	1,849,116	1,849,116	37,724,139

### **EXHIBIT 3 - HEALTH CARE RECEIVABLES**

1	2	3	4	5	6	7
Name of Debtor	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Admitted
0199998. Aggregate Pharmaceutical Rebate Receivables Not Individually Listed	52, 106, 549	0	0	288,415	288,415	52,106,549
0199999. Total Pharmaceutical Rebate Receivables	52,106,549	0	0	288,415	288,415	52,106,549
0299998. Aggregate Claim Overpayment Receivables Not Individually Listed	17,529	0	0	831,434	831,434	17,529
0299999. Total Claim Overpayment Receivables	17,529	0	0	831,434	831,434	17,529
0399998. Aggregate Loans and Advances to Providers Not Individually Listed	0	0	0	42,599	42,599	0
0399999. Total Loans and Advances to Providers	0	0	0	42,599	42,599	0
0499998. Aggregate Capitation Arrangement Receivables Not Individually Listed	0	0	0	0	0	0
0499999. Total Capitation Arrangement Receivables	0	0	0	0	0	0
0599998. Aggregate Risk Sharing Receivables Not Individually Listed	0	0	0	21,219,529	21,219,529	0
0599999. Total Risk Sharing Receivables	0	0	0	21,219,529	21,219,529	0
0699998. Aggregate Other Receivables Not Individually Listed	0	0	0	0	0	0
0699999. Total Other Receivables	0	0	0	0	0	0
			-			
0799999 Gross health care receivables	52,124,077	0	0	22,381,977	22,381,977	52,124,077

### **EXHIBIT 3A - ANALYSIS OF HEALTH CARE RECEIVABLES COLLECTED AND ACCRUED**

		eivables Collected the Year		ceivables Accrued 31 of Current Year	5	6
	1	2	3	4	Health Care	Estimated Health Care
		On Amounts Accrued	On Amounts Accrued December 31 of	On Amounts Accrued	Receivables in Prior Years	Receivables Accrued as of December 31
Type of Health Care Receivable	Current Year	During the Year	Prior Year	During the Year	(Columns 1 + 3)	of Prior Year
Pharmaceutical rebate receivables		172,554,396	0	52,394,964	88,524,994	88,524,994
Claim overpayment receivables	16,336	0	0	848,963	16,336	16,336
Loans and advances to providers	90,400	0	0	42,599	90,400	90,400
4. Capitation arrangement receivables	0	0	0	0	0	0
Risk sharing receivables	3,463,616	0	0	21,219,528	3,463,616	3,463,616
Other health care receivables	. 0	0	0	0	0	0
7. Totals (Lines 1 through 6)	92,095,346	172,554,396	0	74,506,054	92,095,346	92,095,346

Note that the accrued amounts in Columns 3, 4, and 6 are the total health care receivables, not just the admitted portion.

## EXHIBIT 4 - CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid	Ciaims					
1	2	3	4	5	6	7
Account	1 - 30 Days	31 - 60 Days	61 - 90 Days	91 - 120 Days	Over 120 Days	Total
Claims Unpaid (Reported)						
0199999. Individually listed claims unpaid	0	0	0	0	0	0
0299999. Aggregate accounts not individually listed- uncovered	3,348,030	169,968	10,511	2,389	40,002	3,570,900
0399999. Aggregate accounts not individually listed-covered	58,483,841	2,969,023	183,602	41,728	698,766	62,376,960
0499999. Subtotals	61,831,871	3,138,991	194,113	44,117	738,768	65,947,860
0599999. Unreported claims and other claim reserves						386,312,426
0699999. Total amounts withheld						0
0799999. Total claims unpaid						452,260,286
0899999 Accrued medical incentive pool and bonus amounts	······································		·			26,627,938

### **EXHIBIT 5 - AMOUNTS DUE FROM PARENT, SUBSIDIARIES AND AFFILIATES**

1	2	3	4	5	6	Adn	nitted
						7	8
Name of Affiliate	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Current	Non-Current
							***************************************
							***************************************
		<del>-</del>					
							+
0399999 Total gross amounts receivable							

### **EXHIBIT 6 - AMOUNTS DUE TO PARENT, SUBSIDIARIES AND AFFILIATES**

		4	5
Affiliate Description	Amount	Current	Non-Current
Reimbursements from expenditure made directly by Humana Inc. for the benefit of The Humana Health Plan Inc.			
or for the services provided by Humana Inc. for the company. The direct expenditure includes payments for			
medical related items, trade payables, and payroll related items. The services provided include and are not			
limited to actuarial underwriting, billing enrollments, claim administration, customer services, utilization			
management, prior authorization, quality management, accounting, financial analysis, legal, tax, budgeting,			
ana Inc	6,593,427	6,593,427	0
99999. Individually listed payables	6,593,427	6,593,427	<u> </u>
99999. Payables not individually listed	0,000,427	0,550,427	
easess. Fayables not individually listed	U	U	
			,
99999 Total gross payables	6,593,427	6,593,427	

### **EXHIBIT 7 PART 1- SUMMARY OF TRANSACTIONS WITH PROVIDERS**

	1	2	3	4	5	6 Column 1
	Direct Medical	Column 1	Total	Column 3	Column 1	Expenses Paid to
	Expense	as a %	Members	as a %	Expenses Paid to	Non-Affiliated
Payment Method	Payment	of Total Payments	Covered	of Total Members	Affiliated Providers	Providers
Capitation Payments:						
1. Medical groups	690,973,324	15.5	621,971	100.0	0	690,973,324
2. Intermediaries.	0	0.0	0	0.0	0	0
3. All other providers	0	0.0	0	0.0	0	0
4. Total capitation payments	690,973,324	15.5	621,971	100.0	0	690,973,324
Other Payments:						
5. Fee-for-service	0	0.0	XXX	XXX	0	0
6. Contractual fee payments	244,583,253	5.5	XXX	XXX	0	244,583,253
7. Bonus/withhold arrangements - fee-for-service	3,065,610,492	68.7	XXX	XXX	0	3,065,610,492
Bonus/withhold arrangements - contractual fee payments	0	0.0	XXX	XXX	0	0
9. Non-contingent salaries	0	0.0	XXX	XXX	0	0
10. Aggregate cost arrangements	460,815,533	10.3	XXX	XXX	0	460,815,533
11. All other payments	0	0.0	XXX	XXX	0	0
12. Total other payments	3,771,009,278	84.5	XXX	XXX	0	3,771,009,278
13. TOTAL (Line 4 plus Line 12)	4,461,982,602	100%	XXX	XXX	0	4,461,982,602

### **EXHIBIT 7 - PART 2 - SUMMARY OF TRANSACTIONS WITH INTERMEDIARIES**

1	2	3	4	5	6
			Average	Intermediary's Total Adjusted Capital	Intermediary's
			Average Monthly Capitation	Intermedian de	Authorized
			WOTHIN	intermediary's	Authorized
NAIC Code	Name of Intermediary	Capitation Paid	Capitation	Total Adjusted Capital	Control Level RBC
0000000 T. I.I.			2007	100/	NAA/
9999999 Totals			XXX	XXX	XXX

## **EXHIBIT 8 - FURNITURE, EQUIPMENT AND SUPPLIES OWNED**

·	1	2	3	4	5	6
Description	Cost	Improvements	Accumulated Depreciation	Book Value Less Encumbrances	Assets Not Admitted	Net Admitted Assets
Administrative furniture and equipment	6,731,174	0	5,524,511	1,206,662	1,206,662	0
Medical furniture, equipment and fixtures	14,472	0	8,584	5,889	5,889	0
Pharmaceuticals and surgical supplies	0	0	0	0	0	0
4. Durable medical equipment	0	0	0	0	0	0
5. Other property and equipment	2,409,958	0	1,216,803	1, 193, 155	1, 193, 155	0
6. Total	9,155,604	0	6,749,898	2,405,706	2,405,706	0

#### NOTES TO THE FINANCIAL STATEMENTS

#### 1. Summary of Significant Accounting Policies and Going Concern

#### A. Accounting Practices

The financial statements of the Company are presented on the basis of accounting practices prescribed or permitted by the Commonwealth of Kentucky Department of Insurance.

The Commonwealth of Kentucky Department of Insurance (the Department) recognizes only statutory accounting practices prescribed or permitted by the State of Kentucky for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Kentucky Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Kentucky. The Commissioner of Insurance has the right to permit other specific practices that deviate from prescribed practices. No deviations from the Codification currently exist.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Kentucky is shown below:

	SSAP #	F/S Page	F/S Line #		2018	2017
Net Income				_		
Humana Health Plan, Inc.     Kentucky basis	XXX	XXX	XXX	\$	125,697,980	\$ 117,159,688
2. State Prescribed Practices that is an increase/(decrease) NAIC SAP					_	-
3. State Permitted Practices that is an increase/(decrease) NAIC SAP					_	_
4. NAIC SAP	xxx	XXX	XXX	\$	125,697,980	\$ 117,159,688
Surplus						
5. Humana Health Plan, Inc. Kentucky basis	XXX	XXX	XXX	\$	757,922,419	\$ 998,885,395
6. State Prescribed Practices that is an increase/(decrease) NAIC SAP					_	-
7. State Permitted Practices that is an increase/(decrease) NAIC SAP					_	_
8. NAIC SAP	XXX	XXX	XXX	\$	757,922,419	\$ 998,885,395

On February 16, 2017, under the terms of the Agreement and Plan of Merger, or Merger Agreement, with Aetna Inc., and certain wholly owned subsidiaries of Aetna Inc., which Humana collectively refers to as Aetna, Humana received a breakup fee of \$1 billion from Aetna.

#### B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. These estimates are based on knowledge of current events and anticipated future events, and accordingly, actual results could differ from those estimates.

#### C. Accounting Policy

Premiums are reported as earned in the period in which members are entitled to receive services, and are net of retroactive membership adjustments. Retroactive membership adjustments result from enrollment changes not yet processed, or not yet reported by an employer group or the government. Premiums received prior to such period are recorded as advance premiums.

Benefits incurred and loss adjustment expenses include claim payments, capitation payments, pharmacy costs net of rebates, allocations of certain centralized expenses, legal and administrative costs to settle claims, and various other costs incurred to provide health insurance coverage to members, as well as estimates of future payments to hospitals and others for medical care provided prior to the date of the statements of admitted assets, liabilities and surplus. Capitation payments represent monthly contractual fees disbursed to participating primary care physicians, and other providers who are responsible for providing medical care to members. Pharmacy costs represent payments for members' prescription drug benefits, net of rebates from drug manufacturers.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments include investments mainly in U.S. Government obligations with a maturity of twelve months or less from the date of purchase. Short-term investments are recorded at amortized cost. The carrying value of short-term investments approximates fair value due to the short-term maturities of the investments.
- (2-4) Investments are valued and classified in accordance with methods prescribed by the NAIC. Bonds with an NAIC rating of 1 or 2 are carried at amortized cost, with all other bonds being recorded at the lower of amortized cost or fair value; redeemable preferred stocks are carried at amortized cost; and non-redeemable preferred stocks are carried at fair value.

The Company regularly evaluates investment securities for impairment. For all securities other than loan-backed and structured securities, the Company considers factors affecting the investee, factors affecting the industry the investee operates within, and general debt and equity market trends. The Company also considers the length of time an investment's fair value has been below carrying value, the near term prospects for recovery to carrying value, and the Company's intent and ability to hold the investment until maturity or market recovery is realized. If and when a determination is made that a decline in fair value below the cost

#### NOTES TO THE FINANCIAL STATEMENTS

basis is other-than-temporary, the related investment is written down to its estimated fair value through earnings.

Amortization of bond premium or discount is computed using the scientific interest method.

Income from investments is recorded on an accrual basis. For the purpose of determining realized gains and losses, the cost of securities sold is based upon specific identification. Investment income due and accrued over 90 days past due is nonadmitted.

- (5) The Company estimates the fair value of its investments in mortgage loans on real estate using a discounted cash flow method based on rating, maturity and future income when compared to the expected yield for mortgages having similar characteristics. The rating for mortgages in good standing is based on property type, location, market conditions, occupancy, debt service coverage, loan to value, caliber of tenancy, borrower and payment record. Problem mortgages are priced to reflect their monetary value to the Company, considering such things as the degree of default, whether or not the payments are still being made, interest rate, maturity and operating performance of the underlying collateral.
- For loan backed and structured securities where the securities fair value is less than the amortized cost, the Company considers several factors to determine if the security's impairment is other-than-temporary. If the Company has the intent to sell the security or if the Company does not have the intent and ability to retain the security until recovery of its fair value, the related investment is written down to its estimated fair value through earnings. If, however, the Company has the intent and ability to retain the security until recovery of its fair value, the Company considers factors affecting the investee, factors affecting the industry the investee operates within, and general debt and equity market trends. The Company also considers the length of time an investment's fair value has been below carrying value and the near term prospects for recovery to carrying value. If the determination is made, based on these factors, that the Company does expect to recover the entire amortized cost of the security, then an other-than-temporary impairment has not occurred. If, however, the determination is made that the Company does not expect to recover the entire amortized cost of the security based on the factors noted above, the Company recognizes a realized loss in earnings for the non-interest related decline. No loss is recognized for the interest impairment.
- (7) The Company accounts for its investment in subsidiary using the audited statutory equity method of accounting.
- (8) Not Applicable.
- (9) Not Applicable.
- (10-11) The estimates of future medical benefit payments are developed using actuarial methods and assumptions based upon claim payment patterns, medical cost inflation, historical development such as claim inventory levels and claim receipt patterns, and other relevant factors. Corresponding administrative costs to process outstanding claims are estimated and accrued. Estimates of future payments relating to services incurred in the current and prior periods are continually reviewed by management and adjusted as necessary.

The Company assesses the profitability of its contracts for providing health insurance coverage to its members when current operating results or forecasts indicate probable future losses. The Company records a premium deficiency liability in current operations to the extent that the sum of expected future medical costs, claim adjustment expenses and maintenance costs exceed related future premiums. Investment income is not contemplated in the calculation of the premium deficiency liability.

Management believes the Company's benefits payable and loss adjustment expense are adequate to cover future claims and loss adjustment expense payments required, however, such estimates are based on knowledge of current events and anticipated future events and, therefore, the actual liability could differ from the amounts provided.

(12) The Company has not modified its capitalization policy from the prior period.

Equipment is stated at cost less accumulated depreciation. Depreciation expense is computed using the straight-line method over estimated useful lives generally ranging from three to five years. Improvements to leased facilities are depreciated over the shorter of the remaining lease term or the anticipated life of the improvement.

The Company recognizes an asset or liability for the deferred tax consequences of temporary differences between the tax bases of assets or liabilities and their reported amounts in the financial statements. The temporary differences will result in taxable or deductible amounts in future years when the reported amounts of the assets or liabilities are recovered or settled.

- (13) The Company estimates anticipated Pharmacy Rebate Receivables using the analysis of historical recovery patterns.
- (14) Not Applicable.
- (15) Not Applicable.
- D. Going Concern

Effective December 31, 2016, the Company adopted revisions to SSAP No. 1, *Accounting Policies, Risks & Uncertainties, and Other Disclosures* (SSAP No. 1). The revisions require management of the Company to evaluate whether there is substantial doubt about the Company's ability to continue as a going concern and provide certain disclosures if substantial doubt exists. Management of the Company has completed its evaluation of the Company and determined that there is no substantial doubt about its ability to continue as a going concern.

#### NOTES TO THE FINANCIAL STATEMENTS

#### 2. Accounting Changes and Corrections of Errors

In April of 2017, the Company determined that two ongoing provider disputes related to plan year 2016 would result in additional claims of \$887,167. This resulted in the 2016 unpaid claims in liability, capital and surplus line 1 to be understated by \$887,167. The income statement, within hospital/medical benefits in the statement of revenue and expenses line 6, was also understated by the claims net of the tax impact of \$293,159. Consistent with SSAP No. 3, *Accounting Changes and Corrections of Errors* (SSAP No. 3), the net impact of the claims dispute for 2016 after the tax impact was recorded as an adjustment to surplus on line 47 of the statement of revenue and expenses capital and surplus account rollforward.

#### 3. Business Combinations and Goodwill

#### A. Statutory Purchase Method

On April 30, 2008, the Company acquired UnitedHealth Group's Las Vegas, Nevada individual SecureHorizons Medicare Advantage HMO customer and provider contracts, or SecureHorizons, for cash consideration of approximately \$185,300,000. In accordance with SSAP No. 20, *Nonadmitted Assets*, the \$185,300,000 of intangible assets were recorded as nonadmitted assets. Goodwill amortization expense relating to the purchase of SecureHorizons was \$6,173,935 for the year ended December 31, 2018.

					Amount	Admitted
					of	Goodwill as
			Original	Admitted	Goodwill	a % of SCA
			Amount	Goodwill as	Amortized	BACV,
			of	of the	During the	Gross of
	Acquisition	Cost of Acquired	Admitted	Reporting	Reporting	Admitted
Purchased Entity	Date	Entity	Goodwill	Date	Period	Goodwill
SecureHorizons	April 30, 2008	\$185,300,000	\$0	\$0	\$6,173,935	0%

-	~	
B.	Statutory	Merger

Not Applicable.

C. Assumption Reinsurance

Not Applicable.

D. Impairment Loss

Not Applicable.

#### 4. <u>Discontinued Operations</u>

Not Applicable.

#### 5. <u>Investments</u>

- A. Mortgage Loans, Including Mezzanine Real Estate Loans
  - (1) The maximum and minimum lending rates for the mortgage loan in 2018 were 3.18% and 2.14%.
  - (2) The maximum percentage of the loan to the value of the security at any time of the loan, exclusive of insured or guaranteed or purchase-money mortgages was 100 percent.
  - (3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total 

    Current Year

    \$ Prior Year

    \$ -

#### NOTES TO THE FINANCIAL STATEMENTS

(4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement:

		Ести	,		eside			In 1		ommercial All Other		Ma		Total
a. Current Year	1	Farm	I1	nsured		All Other		Insured		All Other		Mezzanir	ne	Total
Current Year     Recorded														
Investment (All)														
(a) Current	\$	_	\$	_	\$	_	\$	_	\$	27,600,000	\$	-	\$	27,600,000
(b) 30-59 Days Past														
Due		-		-		-		-		-		-		-
(c) 60-89 Days Past														
Due		-		-		-		-		-		-		-
(d) 90-179 Days Past														
Due		-		-		-		-		-		-		-
(e) 180+ Days Past														
Due		-		-		-		-		-		-		-
Accruing Interest     90-179 Days Past														
Due Days Fast														
(a) Recorded														
Investment	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_
(b) Interest Accrued	Ψ	_	Ψ	_	Ψ	_	Ψ	_	Ψ	_	Ψ	_	Ψ	_
Accruing Interest														
180+ Days Past														
Due														
(a) Recorded														
Investment	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
(b) Interest Accrued		-		-		-		-		-		-		-
<ol><li>Interest Reduced</li></ol>														
(a) Recorded														
Investment	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
(b) Number of Loans		-		-		-		-		-		-		-
(c) Percent Reduced		- %		- %		- %		- %		- %		- %		- %
<ol><li>Participant or Co-</li></ol>														
lender in a														
Mortgage Loan														
Agreement														
(a) Recorded Investment	\$		\$		\$		\$		\$		\$		\$	
b. Prior Year	Φ	_	Ф	-	Ф	_	φ	_	φ	-	Ф	-	Φ	-
1. Recorded														
Investment (All)														
(a) Current	\$	_	\$	_	\$	_	\$	_	\$	27,600,000	\$	_	\$	27,600,000
(b) 30-59 Days Past	•		•						•	.,,	•			.,,.
Due		-		-		-		-		-		-		-
(c) 60-89 Days Past														
Due		-		-		-		-		-		-		-
(d) 90-179 Days Past														
Due		-		-		-		-		-		-		-
(e) 180+ Days Past														
Due		-		-		-		-		-		-		-
2. Accruing Interest														
90-179 Days Past														
Due														
(a) Recorded	\$	_	\$	_	\$	_	\$	_	S		S		\$	
Investment (b) Interest Accrued	Э	-	Ф	-	Ф	-	Φ	-	Ф	-	Ф	-	Ф	-
3. Accruing Interest		_		-		_		_		-		-		_
180+ Days Past														
Due														
(a) Recorded														
Investment	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	\$	-
(b) Interest Accrued	-	_	*	-	-	-	-	-	-	_	-	-	•	-
Interest Reduced														
(a) Recorded														
Investment	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
(b) Number of Loans		-		-		-		-		-		-		-
(c) Percent Reduced		- %		- %		- %		- %		- %		- %		- %
<ol><li>Participant or Co-</li></ol>														
lender in a Mortgage														
Loan Agreement														
(a) Recorded														
Investment	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan

Not Applicable.

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting

Not Applicable.

(7) Allowance for Credit Losses

Not Applicable.

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

Not Applicable.

(9) Not Applicable.

#### NOTES TO THE FINANCIAL STATEMENTS

B. Debt Restructuring

Not Applicable.

C. Reverse Mortgages

Not Applicable.

- D. Loan-Backed Securities
  - (1) Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from industry
  - (2) Not Applicable.
  - (3) Not Applicable.
  - (4) The Company does not have any investments in an other-than-temporary impairment position at December 31, 2018.

Gross unrealized losses and related fair value of temporarily impaired securities that have been in a continuous unrealized loss position were as follows at December 31, 2018:

(a) The aggregate amount of unrealized losses:

. Less than Twelve Months \$ (4,037,983) 2. Twelve Months or Longer \$ (8,676,438)

(b) The aggregate related fair value of securities with unrealized losses:

Less than Twelve Months
 Twelve Months or Longer
 188,575,907
 235,209,547

- (5) Unrealized losses are primarily due to increases in market interest rates and tighter liquidity conditions in the current markets than when the securities were purchased. All issuers of securities trading at an unrealized loss remain current on all contractual payments and the Company believes it is probable that all amounts due according to the contractual terms of the debt securities are collectible. After taking into account these and other factors, including the severity of the decline and the Company's ability and intent to hold these securities until recovery or maturity, the Company determined the unrealized losses on these investment securities were temporary and, as such, no impairment was required.
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
  - (1) The Company has no repurchase agreements or securities lending transactions.
  - (2) The Company has not pledged any of its assets as collateral.
  - (3-7) Not Applicable.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not Applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not Applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not Applicable.

J. Real Estate

Not Applicable.

K. Low-Income Housing Tax Credits (LIHTC)

Not Applicable.

#### NOTES TO THE FINANCIAL STATEMENTS

#### L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	1 Total Gross (Admitted & Nonadmitted) Restricted from Current Year	2 Total Gross (Admitted & Nonadmitted) Restricted from Prior Year	Increase/ (Decrease) (1 minus 2)	4 Total Current Year Nonadmited Restricted	5 Total Current Year Admitted Restricted (1 minus 4)	6 Percentage Gross (Admitted & Nonadmitted ) Restricted to Total Assets (a)	7 Percentage Admitted Restricted to Total Admitted Assets (b)
a. Subject to contractual obligation for which							
liability is not shown	\$ -	\$ -	\$ -	\$ -	\$ -	-%	-%
b. Collateral held under							
security lending							
agreements c. Subject to repurchase	-	-	-	-	-	-	-
agreements	_	_	_	_	_	_	-
d. Subject to reverse							
repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar							
repurchase agreements  f. Subject to dollar reverse	-	-	-	-	-	-	-
repurchase agreements	_	_	_	_	_	_	_
g. Placed under option							
contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted to sale – excluding FHLB							
capital stock	-	-	-	-	-	-	-
<ul> <li>i. FHLB capital stock</li> </ul>	_	_	_	_	_	_	_
j. On deposit with states	24,621,687	21,550,577	3,071,110	_	24,621,687	1.67%	1.72%
k. On deposit with other							
regulatory bodies	-	-	-	-	-	-	-
Pledged collateral to     FHLB (including							
assets backing funding							
agreements)	_	=	-	_	-	_	-
m. Pledged as collateral not							
captured in other							
categories	-	-	-	-	-	-	-
n. Other restricted assets o. Total Restricted Assets	\$ 24,621,687	e 21.550.577	e 2.071.110	-	\$ 24,621,687	1.67%	1.72%
o. Total Restricted Assets	\$ 24,621,687	\$ 21,550,577	\$ 3,071,110	-	\$ 24,621,687	1.0 /%	1./2%

2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Not Applicable.

(3) Detail of Other Restricted Assets Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Not Applicable.

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Not Applicable.

M. Working Capital Finance Investments

Not Applicable.

N. Offsetting and Netting of Assets and Liabilities

Not Applicable.

O. Structured Notes

Not Applicable.

P. 5GI\* Securities

Not Applicable.

Q. Short Sales

Not Applicable.

R. Prepayment Penalty and Acceleration Fees

General Account

15

(1) Number of CUSIPS

Aggregate Amount of Investment Income \$

#### NOTES TO THE FINANCIAL STATEMENTS

#### 6. <u>Joint Ventures, Partnerships and Limited Liability Companies</u>

- A. The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10.0 percent of its admitted assets.
- B. The Company did not recognize any impairment write down for its investments in Joint Ventures, Partnerships and Limited Liability Companies during the statement periods.

#### 7. <u>Investment Income</u>

A. Due and accrued income was excluded from surplus on the following basis:

All investment income due and accrued with amounts that are over 90 days past due with the exception of mortgage loans in default

B. The total amount excluded was \$0.

#### 8. <u>Derivative Instruments</u>

Not Applicable.

#### 9. <u>Income Taxes</u>

#### A. Deferred Tax Assets/(Liabilities)

(1) The components of the net admitted deferred tax asset/(liability) by tax character were as follows:

		December 31, 2018				
		Ordinary		Capital		Total
a.	Gross deferred tax assets	\$ 25,286,207	\$	360,159	\$	25,646,366
b.	Statutory valuation allowance adjustments	-		(360,159)		(360,159)
c.	Adjusted gross deferred tax assets	 25,286,207		-		25,286,207
d.	Deferred tax assets nonadmitted	 (3,817,145)		-		(3,817,145)
e.	Net admitted deferred tax assets	21,469,062		-		21,469,062
f.	Deferred tax liabilities	(1,818,283)		-		(1,818,283)
g.	Net admitted deferred tax asset/(liability)	\$ 19,650,779	\$	-	\$	19,650,779
		D	ecen	nber 31, 2017		
		Ordinary		Capital		Total
a.	Gross deferred tax assets	\$ 36,489,570	\$	111,806	\$	36,601,376
b.	Statutory valuation allowance adjustments	 -		(111,806)		(111,806)
c.	Adjusted gross deferred tax assets	36,489,570		-		36,489,570
d.	Deferred tax assets nonadmitted	(9,203,751)		-		(9,203,751)
e.	Net admitted deferred tax assets	27,285,819		-		27,285,819
f.	Deferred tax liabilities	 (17,467)		-		(17,467)
g.	Net admitted deferred tax asset/(liability)	\$ 27,268,352	\$	-	\$	27,268,352
			(	Change		
		Ordinary		Capital		Total
a.	Gross deferred tax assets	\$ (11,203,363)	\$	248,353	\$	(10,955,010)
b.	Statutory valuation allowance adjustments	 -		(248,353)		(248,353)
c.	Adjusted gross deferred tax assets	(11,203,363)		-		(11,203,363)
d.	Deferred tax assets nonadmitted	 5,386,606		-		5,386,606
e.	Net admitted deferred tax assets	(5,816,757)		-		(5,816,757)
f.	Deferred tax liabilities	 (1,800,816)		-		(1,800,816)
g.	Net admitted deferred tax asset/(liability)	\$ (7,617,573)	\$	-	\$	(7,617,573)

(2) The amount of admitted adjusted gross deferred tax assets under SSAP No. 101 were as follows:

	December 31, 2018				
	Ordinary		Capital		Total
Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 16,628,762	\$	-	\$	16,628,762
b. Adjusted gross deferred tax assets expected to be realized after application of the	2 022 015				
threshold limitation  1. Adjusted gross deferred tax assets expected	3,022,017		-		3,022,017
to be realized following the Balance Sheet date  2. Adjusted gross deferred tax assets allowed	XXX		XXX		3,022,017
per limitation threshold	XXX		XXX		110,740,746
gross deferred tax liabilities	1,818,283		-		1,818,283
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total	\$ 21,469,062	\$	- \$	5	21,469,062

### **NOTES TO THE FINANCIAL STATEMENTS**

	Ordinary	Dec	ember 31, 2017 Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 23,525,940	\$	- \$	
<ul> <li>b. Adjusted gross deferred tax assets expected to be realized after application of the threshold limitation</li> <li>1. Adjusted gross deferred tax assets expected to be realized following the Balance Sheet</li> </ul>	3,742,412		-	3,742,412
date  2. Adjusted gross deferred tax assets allowed	XXX		XXX	3,742,412
per limitation threshold	XXX		XXX	145,742,557
c. Adjusted gross deferred tax assets offset by gross deferred tax liabilities	17,467		-	17,467
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total	\$ 27,285,819	\$	- \$	27,285,819
	Ordinary		Change Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	\$ (6,897,178)	\$	- \$	6 (6,897,178)
<ul> <li>b. Adjusted gross deferred tax assets expected to be realized after application of the threshold limitation</li> <li>1. Adjusted gross deferred tax assets expected</li> </ul>	(720,395)		-	(720,395)
to be realized following the Balance Sheet date	XXX		XXX	(720,395)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX		XXX	(35,001,811)
c. Adjusted gross deferred tax assets offset by gross deferred tax liabilities	1,800,816		-	1,800,816
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total	\$ (5,816,757)	\$	- \$	(5,816,757)

(3) The ratio percentage used to determine recovery period and threshold limitation amount was as follows:

		December 31, 2018	December 31, 201/
a.	Ratio percentage used to determine recovery period and threshold limitation amount	645%	516%
b.	Amount of adjusted capital and surplus used to		
	determine recovery period and threshold limitation		
	in 2 b.2 above	738,271,641	971,617,043

(4) The impact of tax planning strategies on adjusted gross DTAs and net admitted DTAs was as follows:

	December 31, 2018 Ordinary Capital			
		Ordinary		Capital
Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a				
percentage 1. Adjusted gross DTAs amount from note 9A1(c)	\$	25,286,207	\$	-
<ol><li>Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies</li></ol>		0.00%		0.00%
<ol> <li>Net admitted adjusted gross DTAs amount from note 9A1(e)</li> </ol>	\$	21,469,062	\$	_
Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning				
strategies		0.00%		0.00%
		-		
		Decem	ber 31, 2	017
		Decemb Ordinary	ber 31, 2	017 Capital
Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage			ber 31, 2	
admitted deferred tax assets, by tax character as a	\$		ber 31, 2	
admitted deferred tax assets, by tax character as a percentage	\$	Ordinary		
<ul> <li>admitted deferred tax assets, by tax character as a percentage</li> <li>1. Adjusted gross DTAs amount from note 9A1(c)</li> <li>2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies</li> <li>3. Net admitted adjusted gross DTAs amount from note</li> </ul>	7	Ordinary 36,489,570 0.00%	\$	Capital -
<ul> <li>admitted deferred tax assets, by tax character as a percentage</li> <li>1. Adjusted gross DTAs amount from note 9A1(c)</li> <li>2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies</li> </ul>	\$	Ordinary 36,489,570		Capital -

### **NOTES TO THE FINANCIAL STATEMENTS**

		C		
		Ordinary		Capital
a.	Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage			
1.	Adjusted gross DTAs amount from note 9A1(c)	\$ (11,203,363)	\$	-
2.	Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%		0.00%
3.	Net admitted adjusted gross DTAs amount from note 9A1(e)	\$ (5,816,757)	\$	-
4.	character admitted because of the impact of tax planning	•		
	strategies	0.00%		0.00%

- b. Does the Company's tax planning strategies include the use of reinsurance? Yes  $[\ ]$  No  $[\ X\ ]$
- B. There are no temporary differences for which a DTL has not been established.
- C. Current and deferred income taxes
  - (1) Current income taxes incurred consist of the following major components:

		31, 2018	31, 2017	Change
a.	Federal	\$ 44,856,514 \$	64,806,317 \$	(19,949,803)
b.	Foreign	 -	-	
c.	Subtotal	44,856,514	64,806,317	(19,949,803)
d. e.	Federal income tax on net capital gains Utilization of capital loss carryforwards	(136,857)	(501,279)	364,422
f.	Other	 (9,190,568)	(362,207)	(8,828,361)
g.	Federal and foreign income taxes incurred	\$ 35,529,089 \$	63,942,831 \$	(28,413,742)

### **NOTES TO THE FINANCIAL STATEMENTS**

(2–3) The tax effects of temporary differences that give rise to significant portions of the deferred tax assets and deferred tax liabilities are as follows:

DTA		ulting from Book/Tax Differences in:		December 31,		December	Classic
	a.	Ordinary  1. Discounting of unpaid losses	\$	2018 4,942,686	¢	31, 2017 12,901,583 \$	Change (7,958,897)
		Unearned premium reserve	ψ	650,688	ψ	774,688	(124,000)
		3. Policyholder reserves		-		-	-
		4. Investments and other		-		-	-
		5. Deferred acquisition costs		9,551		1,738,260	(1,728,709)
		6. Policyholder dividends accrual		-		-	-
		7. Fixed assets		490,105		656,151	(166,046)
		8. Compensation and benefit accruals		_		579	(579)
		9. Pension accruals		_		-	-
		10. Receivables – nonadmitted		-		_	-
		11. Net operating loss carry-forward		-		-	-
		12. Tax credit carry-forward		-		-	-
		13. Other		-		-	-
		14. Bad debts		4,667,983		1,279,488	3,388,495
		15. Accrued litigation		13,114		47,250	(34,136)
		16. CMS Rx reserve		-		284,460	(284,460)
		17. CMS risk corridor -ACA		-		-	-
		<ul><li>18. Medicare risk adjustment data</li><li>19. Miscellaneous reserves</li></ul>		259,504		330,279	(70,775)
		20. Accrued lease		13,632		481,894	(468,262)
		21. Section 197 intangible		11,235,797		13,828,849	(2,593,052)
		22. Reinsurance fee		-		-	(2,575,052)
		23. Provider contracts		3,003,147		4,166,089	(1,162,942)
		99. Subtotal		25,286,207		36,489,570	(11,203,363)
	b.	Statutory valuation allowance					
		adjustment		(2.917.145)		(0.202.751)	- 5 396 606
	c. d.	Nonadmitted		(3,817,145)		(9,203,751)	5,386,606
	u. e.	Admitted Ordinary DTAs Capital		21,469,062		27,285,819	(5,816,757)
	С.	1. Investments		360,159		111,806	248,353
		Net capital loss carry-forward		300,137		-	240,333
		3. Real estate		_		_	_
		4. Other		-		-	-
		99. Subtotal		360,159		111,806	248,353
	f.	Statutory valuation allowance		(2(0.150)		(111.006)	(249.252)
	a	adjustment Nonadmitted		(360,159)		(111,806)	(248,353)
	g. h.	Admitted capital DTAs				<u>-</u>	<u>-</u>
	i.	Admitted DTAs	\$	21,469,062	\$	27,285,819 \$	(5,816,757)
			Ψ	21,109,002	Ψ	27,203,017 ψ	(3,010,737)
DTL	s res	ulting from Book/Tax Differences in:		December 31,		December	
	a.	Ordinary		2018		31, 2017	Change
		1. Investments	\$	-	\$	- \$	-
		2. Fixed assets		-		-	-
		3. Deferred and uncollected premium		_		_	_
		4. Policyholder reserves/salvage &		_		_	
		subrogation		-		-	-
		5. Other		-		-	<b>-</b>
		6. Premium acquisition reserve		(14,084)		(17,467)	3,383
		7. CMS Rx Reserve		(805,152)		-	(805,152)
		8. Reserve Transition Adjustment		(1.919.292)		(17.4(7)	(999,047)
	h	99. Subtotal		(1,818,283)		(17,467)	(1,800,816)
	b.	Capital 1. Investments					
		2. Real estate		- -		-	-
		3. Other		-		- -	-
		99. Subtotal					
	c.	DTLs	\$	(1,818,283)	\$	(17,467) \$	(1,800,816)
(4)	Net	t deferred tax asset/(liability)	\$	19,650,779	S	27,268,352 \$	(7,617,573)
(1)	110	and the same about (maching)	4	17,000,117	4	_,,_00,,552	(,,011,515)

#### NOTES TO THE FINANCIAL STATEMENTS

D. The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to income before income taxes. The significant items causing this difference as of December 31, 2018 are as follows:

				Effective
	 Amount		Tax Effect	Tax Rate
Income before taxes	\$ 161,227,069	\$	33,857,684	21.00%
Tax-exempt interest	(6,286,153)		(1,320,092)	(0.82%)
Dividends received deduction	-		-	0.00%
Proration	1,571,538		330,023	0.20%
Meals & entertainment, lobbying expenses, etc.	226		47	0.00%
Statutory valuation allowance adjustment	-		-	0.00%
ACA fee	92,274,229		19,377,588	12.02%
Change to nonadmitted assets & deferred tax				
true-up	(14,618,138)		(3,069,809)	(1.90%)
Other, including prior year true-up	 (3,057,967)		(642,173)	(0.39%)
Total	\$ 231,110,804	\$	48,533,268	30.11%
Federal income taxes incurred		Φ	25.665.046	22.120/
[expense/(benefit)]		\$	35,665,946	22.12%
Tax on capital gains/(losses)			(136,857)	(0.08%)
Change in net deferred income tax [charge/(benefit)]			13,004,179	8.07%
L C \ /3			13,004,179	
Correction of prior period error			-	0.00%
Total statutory income taxes		\$	48,533,268	30.11%

E. Operating loss and tax credit carry-forwards and protective tax deposits

At December 31, 2018, the Company had no net operating loss carry-forwards.

At December 31, 2018, the Company had no capital loss carry-forwards.

At December 31, 2018, the Company had no AMT credit carry-forwards.

(2) The following table demonstrates the income tax expense for 2016, 2017 and 2018 that is available for the recoupment in the event of future net losses:

	Ordinary	y Capital			Total		
2016	\$ -	\$	-	\$	-		
2017	55,346,392		(501,279)		54,845,113		
2018	44,856,514		(136,857)		44,719,657		
Total	\$ 100,202,906	\$	(638,136)	\$	99,564,770		

- (3) There are no deposits admitted under IRC § 6603.
- F. The Company is included in a consolidated federal income tax return with its parent Company, Humana Inc. The Company has a written agreement, approved by the Company's Board of Directors, which sets forth the manner in which the total combined federal income tax is allocated to each entity which is a party to the consolidation. Pursuant to this agreement, the Company has the enforceable right to be paid for any future net losses it may incur. The Company has no contingent income tax liabilities. The Company has not adjusted gross deferred tax assets due to changes in judgment about the realizability of the related deferred tax asset. The Company has no deposits under Section 6603 of the Internal Revenue Code.

## HUMANA INC. AND SUBSIDIARIES INCLUDED IN 2018 CONSOLIDATED FEDERAL INCOME TAX RETURN

# CALENDAR YEAR ENDED DECEMBER 31, 2018 AFFILIATIONS SCHEDULE

# CORPORATE NAME AND EMPLOYER IDENTIFICATION NUMBER THE ADDRESS OF EACH COMPANY IS: P. O. BOX 740026, LOUISVILLE, KY 40201

CORP.		EMPLOYER IDENTIFICATION
NO.	CORPORATION NAME	NUMBER
1	HUMANA INC.	61-0647538
2	154TH STREET MEDICAL PLAZA, INC.	65-0851053
3	516-526 WEST MAIN STREET CONDOMINIUM COUNCIL OF CO-OWNERS INC.	5, 20-5309363
4	54TH STREET MEDICAL PLAZA, INC.	65-0293220
5	AMERICAN ELDERCARE, INC.	65-0380198

### NOTES TO THE FINANCIAL STATEMENTS

6	ARCADIAN HEALTH PLAN, INC.	20-1001348
7	CAC MEDICAL CENTER HOLDINGS, INC.	30-0117876
8	CAC-FLORIDA MEDICAL CENTERS, LLC	26-0010657
9	CARENETWORK, INC.	39-1514846
10	CAREPLUS HEALTH PLANS, INC.	59-2598550
11	CARITEN HEALTH PLAN INC.	62-1579044
12	CHA HMO, INC.	61-1279717
13	CHA SERVICE COMPANY, INC.	61-1279716
14	COMPBENEFITS COMPANY	59-2531815
15	COMPRENEITS CORPORATION	04-3185995
16	COMPRENETTS DENTAL, INC.	36-3686002
17 18	COMPBENEFITS DIRECT, INC. COMPBENEFITS INSURANCE COMPANY	58-2228851 74-2552026
19	COMPLEX CLINICAL MANAGEMENT, INC.	45-3713941
20	CONTINUCARE CORPORATION	59-2716023
21	CONTINUCARE MEDICAL MANAGEMENT, INC.	65-0791417
22	CONTINUCARE MSO, INC.	65-0780986
23	DEFENSEWEB TECHNOLOGIES, INC.	33-0916248
24	DENTAL CARE PLUS MANAGEMENT, CORP.	36-3512545
25	DENTICARE, INC.	76-0039628
26	EMPHESYS INSURANCE COMPANY	31-0935772
27	EMPHESYS, INC.	61-1237697
28 29	FAMILY PHYSICIANS OF WINTER PARK, INC. FPG ACQUISITION CORP.	59-3164234 81-3802918
30	FPG ACQUISITION CORP.  FPG ACQUISITION HOLDINGS CORP.	81-3819187
31	FPG HOLDING COMPANY, LLC	32-0505460
32	HARRIS, ROTHENBERG INTERNATIONAL, INC.	27-1649291
33	HEALTH VALUE MANAGEMENT, INC.	61-1223418
34	HUMANA ACTIVE OUTLOOK, INC.	20-4835394
35	HUMANA AT HOME (DALLAS), INC.	75-2739333
36	HUMANA AT HOME (HOUSTON), INC.	76-0537878
37	HUMANA AT HOME (MA), INC.	04-3580066
38	HUMANA AT HOME (SAN ANTONIO), INC.	01-0766084
39 40	HUMANA AT HOME (TLC), INC. HUMANA AT HOME 1, INC.	75-2600512 65-0274594
41	HUMANA AT HOME I, INC. HUMANA AT HOME, INC.	13-4036798
42	HUMANA BEHAVIORAL HEALTH, INC.	75-2043865
43	HUMANA BENEFIT PLAN OF ILLINOIS, INC.	37-1326199
44	HUMANA DENTAL COMPANY	59-1843760
45	HUMANA EAP AND WORK-LIFE SERVICES OF CALIFORNIA, INC.	46-4912173
46	HUMANA EMPLOYERS HEALTH PLAN OF GEORGIA, INC.	58-2209549
47	HUMANA GOVERNMENT BUSINESS, INC.	61-1241225
48	HUMANA HEALTH BENEFIT PLAN OF LOUISIANA, INC.	72-1279235
49	HUMANA HEALTH COMPANY OF NEW YORK, INC.	26-2800286
50 51	HUMANA HEALTH INSURANCE COMPANY OF FLORIDA, INC.	61-1041514 26-3473328
52	HUMANA HEALTH PLAN OF CALIFORNIA, INC. HUMANA HEALTH PLAN OF OHIO, INC.	31-1154200
53	HUMANA HEALTH PLAN OF TEXAS, INC.	61-0994632
54	HUMANA HEALTH PLAN, INC.	61-1013183
55	HUMANA HEALTHCARE RESEARCH, INC. (f/k/a COMPREHENSIVE	42-1575099
	HEALTH INSIGHTS, INC.)	01.0700700
56 57	HUMANA HOME ADVANTAGE (TX), P.A. HUMANA INNOVATION ENTERPRISES, INC.	81-0789608 61-1343791
57 58	HUMANA INSURANCE COMPANY	39-1263473
59	HUMANA INSURANCE COMPANY OF KENTUCKY	61-1311685
60	HUMANA INSURANCE COMPANY OF NEW YORK	20-2888723
61	HUMANA MARKETPOINT, INC.	61-1343508
62	HUMANA MEDICAL PLAN OF MICHIGAN, INC.	27-3991410
63	HUMANA MEDICAL PLAN OF PENNSYLVANIA, INC.	27-4460531
64	HUMANA MEDICAL PLAN OF UTAH, INC.	20-8411422
65	HUMANA MEDICAL PLAN, INC.	61-1103898
66	HUMANA PHARMACY NIC.	45-2254346
67 68	HUMANA PHARMACY, INC. HUMANA REGIONAL HEALTH PLAN INC.	61-1316926 20-2036444
68 69	HUMANA REGIONAL HEALTH PLAN, INC. HUMANA VETERANS HEALTHCARE SERVICES, INC.	20-2036444
70	HUMANA WISCONSIN HEALTH ORGANIZATION INSURANCE	39-1525003
	CORPORATION	
71	HUMANADENTAL INSURANCE COMPANY	39-0714280

#### NOTES TO THE FINANCIAL STATEMENTS

72	HUMANADENTAL, INC.	61-1364005
73	HUMCO, INC.	61-1239538
74	HUM-e-FL, INC.	61-1383567
75	KANAWHA INSURANCE COMPANY	57-0380426
76	KMG AMERICA CORPORATION	20-1377270
77	MANAGED CARE INDEMNITY, INC.	61-1232669
78	MEDICAL CARE CONSORTIUM INCORPORATED OF TEXAS	27-4379634
79	METCARE OF FLORIDA, INC.	65-0879131
80	METROPOLITAN HEALTH NETWORKS, INC.	65-0635748
81	PARTNERS IN INTEGRATED CARE, INC.	47-2905609
82	PARTNERS IN PRIMARY CARE (GA), P.C.	83-2624178
83	PARTNERS IN PRIMARY CARE (KS), P.A.	82-2000699
84	PARTNERS IN PRIMARY CARE (NC), P.C.	82-1926920
85	PARTNERS IN PRIMARY CARE, P.A.	47-1161014
86	PHP COMPANIES, INC.	62-1552091
87	PREFERRED HEALTH PARTNERSHIP, INC.	62-1250945
88	PRESERVATION ON MAIN, INC.	20-1724127
89	PRIMARY CARE HOLDINGS, INC.	46-1225873
90	ROHC, LLC	75-2844854
91	SENIORBRIDGE (NC), INC.	56-2593719
92	SENIORBRIDGE CARE MANAGEMENT, INC.	80-0581269
93	SENIORBRIDGE FAMILY COMPANIES (AZ), INC.	46-0702349
94	SENIORBRIDGE FAMILY COMPANIES (CA), INC.	45-3039782
95	SENIORBRIDGE FAMILY COMPANIES (CT), INC.	27-0452360
96	SENIORBRIDGE FAMILY COMPANIES (FL), INC.	65-1096853
97	SENIORBRIDGE FAMILY COMPANIES (IL), INC.	02-0660212
98	SENIORBRIDGE FAMILY COMPANIES (MD), INC.	81-0557727
99	SENIORBRIDGE FAMILY COMPANIES (MO), INC.	46-0677759
100	SENIORBRIDGE FAMILY COMPANIES (NJ), INC.	36-4484449
101	SENIORBRIDGE FAMILY COMPANIES (NY), INC.	36-4484443
102	SENIORBRIDGE FAMILY COMPANIES (OH), INC.	20-0260501
103	SENIORBRIDGE FAMILY COMPANIES (PA), INC.	38-3643832
104	SENIORBRIDGE FAMILY COMPANIES (VA), INC.	46-0691871
105	TEXAS DENTAL PLANS, INC.	74-2352809
106	THE DENTAL CONCERN, INC.	52-1157181
107	TRANSCEND COMMUNITY PHYSICIAN NETWORK (AR), P.A.	47-2770181
108	TRANSCEND COMMUNITY PHYSICIAN NETWORK (KS), P.A.	47-2111323
109	TRANSCEND COMMUNITY PHYSICIAN NETWORK, P.C.	47-2750105
110	TRANSCEND INSIGHTS, INC.	80-0072760
111	TRANSCEND POPULATION HEALTH MANAGEMENT, LLC	46-5329373

G. The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

## 10. <u>Information Concerning Parent, Subsidiaries and Affiliates</u>

A.-F.The Company has several management contracts with Humana Inc. and other related parties whereby the Company is provided with medical and executive management, information systems, claims processing, billing and enrollment, and telemarketing and other services as required by the Company. Management fees charged to operations for the years ended December 31, 2018 and 2017 were \$464,966,349 and \$772,761,203, respectively. As a part of this agreement, Humana Inc. makes cash disbursements on behalf of the Company which includes, but is not limited to, medical related items, general and administrative expenses, commissions and payroll. The Company continues to be primarily liable for any outstanding payments made on behalf of the Company, should Humana Inc. not be able to fulfill its obligations.

Returns of Capital of \$350,000,000 were paid to Humana Inc. on April 27, 2018. The Commonwealth of Kentucky Department of Insurance was notified prior to the payment of these returns of capital.

At December 31, 2018, the Company reported \$6,593,427 due to Humana Inc. Amounts due to or from parent are generally settled within 90 days.

The Company has a parental guarantee with Humana Inc. in accordance with certain regulatory requirements.

- G. All outstanding shares of the Company are owned by the Parent Company.
- H. Not Applicable.
- I. Not Applicable.
- J. Not Applicable.

### NOTES TO THE FINANCIAL STATEMENTS

- K. Not Applicable.
- L. Not Applicable.
- M. All SCA Investments
  - (1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
None	-%	\$ -	\$ -	\$ -
Total SSAP No. 97 8a Entities	XXX	\$ -	\$ -	\$ -
b. SSAP No. 97 8b(ii) Entities				
8b(ii) CHA Service Company	100%	\$ 16,619,557	\$ 16,619,557	\$ -
Total SSAP No. 97 8b(ii) Entities	XXX	\$ -	\$ -	\$ -
c. SSAP No. 97 8b(iii) Entities				
None	-%	\$ -	\$ -	\$ -
Total SSAP No. 97 8b(iii) Entities	XXX	\$ -	\$ -	\$ -
d. SSAP No. 97 8b(iv) Entities				
None	-%	\$ -	\$ -	\$ -
Total SSAP No. 97 8b(iv) Entities	XXX	\$ -	\$ -	\$ -
e. Total SSAP No. 97 8b Entities (except				
8bi entities) (b+c+d)	XXX	\$ 16,619,557	\$ 16,619,557	\$ -
f. Aggregate Total (a+e)	xxx	\$ 16,619,557	\$ 16,619,557	\$ -

## (2) NAIC Filing Response Information

SCA Entity	Type of NAIC Filing	Date of Filing to the NAIC		NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code	
a. SSAP No. 97 8a Entities	-	-	\$	-	-	-	-	Ī
Total SSAP No. 97 8a Entities	XXX	XXX	\$		XXX	XXX	XXX	
b. SSAP No. 97 8b(ii) Entities 8b(ii) CHA Service Company Total SSAP No. 97 8b(ii) Entities	S2 xxx	12/31/2017 xxx	\$ \$	19,410,905 19,410,905	Y xxx	N xxx	I xxx	
c. SSAP No. 97 8b(iii) Entities Total SSAP No. 97 8b(iii) Entities	xxx	xxx	\$		xxx	xxx	xxx	
d. SSAP No. 97 8b(iv) Entities Total SSAP No. 97 8b(iv) Entities	xxx	xxx	\$		xxx	xxx	xxx	
e. Total SSAP No. 97 8b Entities (except								
8bi entities) (b+c+d)	XXX	XXX	\$	19,410,905	XXX	XXX	XXX	
f. Aggregate Total (a+e)	XXX	XXX	\$	19,410,905	xxx	XXX	XXX	

#### N. Investment in Insurance SCA

Not Applicable.

### O. SCA Loss Tracking

Not Applicable.

## 11. <u>Debt</u>

## A. Debt Including Capital Notes

The Company has no debentures outstanding.

The Company has no capital notes outstanding.

The Company does not have any reverse repurchase agreements.

### B. Federal Home Loan Bank (FHLB) Agreements

The Company does not have any FHLB agreements.

## 12. <u>Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans</u>

#### A.-D. Defined Benefit Plans

Not Applicable.

#### NOTES TO THE FINANCIAL STATEMENTS

E. Defined Contribution Plans

Not Applicable.

F. Multiemployer Plans

Not Applicable.

G. Consolidated/Holding Company Plans

The Company employees are eligible to participate in the Humana Retirement and Savings Plan ("the Plan"), a defined contribution plan, sponsored by Humana Inc. The Plan maintains two accounts, the Savings Account and the Retirement Account.

Humana Inc.'s total contributions paid to the Savings and Retirement accounts of the Humana Retirement Savings Plan were \$194,704,927 and \$216,450,717 for the years ended December 31, 2018 and 2017, respectively. As of December 31, 2018 and 2017, the fair market value of the Humana Retirement Savings Plan's assets was \$4,284,204,823 and \$4,638,342,913, respectively.

H. Postemployment Benefits and Compensated Absences

Not Applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

Not Applicable.

- 13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations
  - (1) The Company has \$1 par value common stock with 5,000,000 shares authorized and 2,248,000 shares issued and 2,248,000 outstanding. All shares are common stock shares.
  - (2) The Company has no preferred stock outstanding.
  - (3-5) Dividends and returns of capital to shareholders are noncumulative and are paid as determined by the Board of Directors. In accordance with the Department statutes, the maximum amount which can be paid by the Company to shareholders without prior approval by the Department is the lesser of 10% of total surplus or net income from the prior year. All ordinary dividends are limited to available and accumulated surplus funds. Based on these restrictions, no dividend was available without prior approval.

Within the limitations above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

Returns of Capital of \$350,000,000 were paid to Humana Inc. on April 27, 2018, of which \$350,000,000 was deemed extraordinary.

- (6) There were no restrictions placed on the Company's surplus, including for whom the surplus is being held.
- (7) Not Applicable.
- (8) Not Applicable.
- (9) Changes in balances of special surplus funds from the prior year is due to the moratorium of the 2019 Health Insurer Fee
- (10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is \$(3,973,982).
- (11) Not Applicable.
- (12) Not Applicable.
- (13) Not Applicable.
- 14. Liabilities, Contingencies and Assessments
  - A. Contingent Commitments

Not Applicable.

B. Assessments

Not Applicable.

C. Gain Contingencies

Not Applicable.

D. Claims related extra contractual obligation and bad faith losses stemming from lawsuits

#### NOTES TO THE FINANCIAL STATEMENTS

Not Applicable.

E. Joint and Several Liabilities

Not Applicable.

#### F. All Other Contingencies

During the ordinary course of business, the Company is subject to pending and threatened legal actions. Management of the Company does not believe that any of these actions will have a material adverse effect on the Company's surplus, results of operations or cash flows. However, the likelihood or outcome of current or future legal proceedings cannot be accurately predicted, and they could adversely affect the Company's surplus, results of operations and cash flows

The Company is not aware of any other material contingent liabilities as of December 31, 2018.

#### 15. Leases

#### A. Lessee Operating Lease

- (1) The Company has entered into operating leases for medical and administrative office space and equipment with lease terms ranging from one to six years. Operating lease rental payments charged to expenses for the years ended December 31, 2018 and 2017 was \$3,744,558 and \$8,995,988, respectively.
- (2) Noncancelable Lease Terms:
  - a) At January 1, 2019, the minimum aggregate rental commitments are as follows:

Year ending December 31,

2019	\$	2,799,693
2020		1,968,332
2021		1,855,558
2022		1,589,094
2023		1,593,061
Thereafter	<u></u>	1,496,537
Total Minimum Lease Payments	\$	11,302,275

- b) Certain rental commitments have renewal options extending through the year 2024. Some of these renewals are subject to adjustments in future periods.
- (3) The Company is not involved in any sales-leaseback transactions.

#### B. Lessor Leases

(1) Operating Leases

The Company owns or leases numerous sites that are leased or subleased to unrelated parties. The typical lease period is one year and some leases contain renewal options.

Future minimum lease payment receivables under noncancelable leasing arrangements as of December 31, 2018 are as follows:

Year ending December 31,

2019	\$ 525
2020	-
2021	-
2022	-
2023	-
Thereafter	-
Total	\$ 525

#### (2) Leveraged Leases

The Company is not involved in any leveraged leases.

16. <u>Information about Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk</u>

The Company has no investment in Financial Instruments with Off-Balance Sheet Risk or Concentrations of Credit Risk.

## 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

#### A. Transfers of Receivables Reported as Sales

The Company has a premium receivable sale agreement, with The Vendor Assistance Program, LLC. (VAP), whereby VAP will purchase 90% of outstanding receivables with the State of Illinois. Total proceeds received during 2018 were \$4,260,580 and were 90% of the outstanding premium receivables balance being sold. As such no gain or loss was

#### NOTES TO THE FINANCIAL STATEMENTS

recorded on either sale.

B. Transfer and Servicing of Financial Assets

Not Applicable.

C. Wash Sales

Not Applicable.

#### 18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

#### A. ASO Plans

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans were as follows for the year ended December 31, 2018:

		AS	O Uninsured Plans	of Pa	ed Portion artially ed Plans	Total ASO	
a.	Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	\$	18,341,098	\$	- \$	18,341,098	
b.	Total net other income or expenses (including interest paid to or received from plans)	¢	(574,863)	\$	¢	(574,863)	
	1 /	<u> </u>	( ) )		- J		
c.	Net gain or (loss) from operations	<u> </u>	17,766,235	\$	- 3	17,766,235	
d.	Total claim payment volume		1,012,909,785		-	1,012,909,785	

#### B. ASC Plans

Not Applicable.

- C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract
  - (1) The Company records no revenue explicitly attributable to the cost share and reinsurance components of its Medicare or other similarly structured cost based reimbursement contracts.
  - (2) As of December 31, 2018, the Company has recorded a receivable from CMS of \$13,303,911 related to the cost share and reinsurance components of administered Medicare products and a receivable from ASO customers of \$24,989,769. The Company has recorded receivables from the following payors whose account balance are greater than 10% of the Company's accounts receivable from uninsured accident and health plans or \$10,000:

Humana Inc. \$1,040,167 Northside Hospital Inc. 468,646

- (3) As no revenue is recorded in connection with the cost share and reinsurance components of the Company's Medicare or other similarly structured cost based reimbursement contracts, the Company has recorded no allowances and reserves for adjustment of recorded revenues and receivables.
- (4) The Company has made no adjustment to revenue resulting from audit of receivables related to revenues recorded in the prior period.
- 19. <u>Direct Premium Written/Produced by Managing General Agents/Third Party Administrators</u>

Not Applicable.

### 20. Fair Value Measurements

A. (1) The fair value of financial assets at December 31, 2018 were as follows:

					Net Asset	
	Level 1		Level 2	Level 3	Value (NAV)	Total
a. Assets at fair value						
Bonds					9	\$ -
U.S. governments	\$	-	\$ -	\$ -	\$ -	
Tax-exempt municipal		-	-	-	-	-
Residential mortgage-backed		-	-	-	-	-
Corporate debt securities		-	22,282,395	-	-	22,282,395
Total bonds		-	22,282,395	-	-	22,282,395
Total assets at fair value	\$	-	\$ 22,282,395	\$ -	\$ - 9	\$ 22,282,395
b. Liabilities at fair value	\$	-	\$ -	\$ -	\$ - 9	\$ 
Total liabilities at fair value	\$	-	\$ 	\$ -	\$ - 9	\$ 

The Company reports transfers between Level 1 and Level 2 of the fair value hierarchy levels at the end of the reporting period. There were no transfers between Level 1 and Level 2 of the fair value hierarchy between December 31, 2017 and December 31, 2018.

#### NOTES TO THE FINANCIAL STATEMENTS

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

Not Applicable.

- (3) The Company reports transfers into or out of Level 3 of the fair value hierarchy levels at the end of the reporting period. There were no transfers into or out of Level 3 of the fair value hierarchy levels between December 31, 2017 and December 31, 2018.
- (4) Fair value of actively traded debt securities are based on quoted market prices. Fair value of other debt securities are based on quoted market prices of identical or similar securities or based on observable inputs like interest rates generally using a market valuation approach, or, less frequently, an income valuation approach and are generally classified as Level 2. The Company generally obtains one quoted price for each security from a third party pricing service. These prices are generally derived from recently reported trades for identical or similar securities, including adjustments through the reporting date based upon observable market information. When quoted prices are not available, the third party pricing service may use quoted market prices of comparable securities or discounted cash flow analyses, incorporating inputs that are currently observable in the markets for similar securities. Inputs that are often used in the valuation methodologies include benchmark yields, reported trades, credit spreads, broker quotes, default rates and prepayment speeds. The Company is responsible for the determination of fair value and as such, the Company performs analysis on the prices received from the third party pricing service to determine whether the prices are reasonable estimates of fair value. The Company's analysis includes a review of monthly price fluctuations as well as a quarterly comparison of the prices received from the pricing service to prices reported by the Company's third party investment advisor. Based on the Company's internal price verification procedures and review of fair value methodology documentation provided by the third party pricing service, there were no material adjustments to the prices obtained from the third party pricing service during the year ended December 31, 2018.
- (5) Derivative Fair Values

Not Applicable.

B. Other Fair Value Disclosures

Not Applicable.

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

Type of Financial Instrument	l Aggregate Fair Value		Admitted Assets		Level 1		Level 2		Level 3		Net Asset	Not Practicable (Carrying Value)
Bonds, short-term												
investments and												
cash equivalents	\$	1,079,701,298	\$	1,108,039,410	\$	62,474,634	\$ 1,017,226,664	\$	-	\$	- \$	-
Mortgage Loans		27,600,000		27,600,000		-	-		27,600,000		-	-
Total	\$	1,107,301,298	\$	1,135,639,410	\$	62,474,634	\$ 1,017,226,664	\$	27,600,000	\$	- \$	-

D. Financial Instruments for which Not Practicable to Estimate Fair Values

Not Applicable.

## 21. Other Items

A. Extraordinary Items

Not Applicable.

B. Troubled Debt Restructuring: Debtors

Not Applicable.

C. Other Disclosures and Unusual Items

Not Applicable.

D. Business Interruption Insurance Recoveries

Not Applicable.

E. State Transferable and Non-transferable Tax Credits

Not Applicable.

- F. Subprime Mortgage Related Risk Exposure
  - (1) The Company consults with its external investment managers to assess its subprime mortgage related risk exposure. Certain characteristics are utilized to determine if a mortgage-backed security has subprime exposure. The main characteristics reviewed when determining this are the collateral and structure of the security, the loan purpose, loan documentation, occupancy, geographical location, loan size and type. Subprime mortgage borrowers typically have lower credit scores, lower loan balances and higher loan-to-values than other conforming loans. Management's practices include reviewing quantitative and qualitative credit models that analyze loan-

#### NOTES TO THE FINANCIAL STATEMENTS

level collateral composition, historical underwriter performance trends, the impact of macroeconomic factors, and issuer risks; as well as reviewing the estimation of security cash flows and monthly model calibrations.

(2) Direct exposure through investments in sub-prime mortgage loans.

The Company has no direct exposure through investment to sub-prime mortgage loans.

- (3) Direct exposure through other investments:
  - a. Residential mortgage backed securities No substantial exposure noted.
  - b. Commercial mortgage backed securities No substantial exposure noted.
  - c. Collateralized debt obligations No substantial exposure noted.
  - d. Structured securities No substantial exposure noted.
  - e. Equity investment in SCAs No substantial exposure noted.
  - f. Other assets No substantial exposure noted.
  - g. Total No substantial exposure noted.
- (4) Underwriting exposure to sub-prime mortgage risk through Mortgage Guaranty coverage, Financial Guaranty coverage, Directors and Officers liability coverage, or Errors and Omissions liability coverage.

Not Applicable.

Classification of mortgage related securities is primarily based on information from outside data services, including rating agency actions. When considering our exposure, the Company evaluated the percentage of full documentation loans, percent of owner occupied properties, FICO scores, average margin for ARM loans, percent of loans with prepayment penalties, the existence of non-traditional underwriting standards, among other factors.

G. Retained Assets

Not Applicable.

H. Insurance Linked Securities

Not Applicable.

#### 22. Events Subsequent

On January 1, 2019, the Company will not be subject to the annual fee under Section 9010 of the Federal Affordable Care Act (ACA). The Consolidated Appropriations Act enacted on December 18, 2015, included a one-time one year suspension in 2017 of the health insurer fee. The Continuing Resolution bill, H.R. 195, enacted on January 22, 2018, included a one year suspension in 2019 of the health insurer fee, but the fee is scheduled to resume in calendar year 2020. Based on the moratorium no segregation was recorded within special surplus for the annual health insurance industry fee related to the 2018 data year. In 2018, the Company was subject to an annual fee under section 9010 of the ACA. This annual fee was allocated to individual health insurers based on the ratio of the amount of the entity's net premiums written during the preceding calendar year to the amount of health insurance for any U.S. health risk that was written during the preceding calendar year. The 2018 fee was included in 2017 special surplus and paid September 30, 2018. The impact of the annual health insurance industry fee on the Company's operations as of December 31, 2018 and 2017 were as follows:

		 Current Year	Prior Year
A.	Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the federal Affordable Care Act (YES/NO)?	No	
B.	ACA fee assessment payable for the upcoming year	\$ -	\$ 94,550,595
C.	ACA fee assessment paid	\$ 92,274,229	\$ -
D.	Premiums written subject to ACA 9010 assessment	\$ -	\$ 8,060,230,338
E.	Total Adjusted Capital before surplus adjustment (Five-Year Historical Line 14)	\$ 757,922,419	\$ 998,885,395
F.	Total Adjusted Capital after surplus adjustment (Five-Year Historical Line 14 minus 22B above)	\$ 757,922,419	\$ 904,334,800
G.	Authorized Control Level (Five-Year Historical Line 15)	\$ 114,562,150	\$ 188,470,622
Н.	Would reporting the ACA assessment as of December 31, 2018, have triggered an RBC action level (YES/NO)	No	

The Company is not aware of any events or transactions occurring subsequent to the close of the books for this statement which may have a material effect on its financial condition. Subsequent events have been considered through February 21, 2019 for the Statutory Statement issued on February 21, 2019.

#### 23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

#### NOTES TO THE FINANCIAL STATEMENTS

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10.0 percent or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?

Yes ( ) No ( X )

(2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10.0 percent or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?

Yes ( ) No ( X )

Section 2 - Ceded Reinsurance Report - Part A

(1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes() No(X)

(2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes ( ) No ( X )

Section 3 – Ceded Reinsurance Report – Part B

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$0
- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?

Yes ( ) No (X)

B. Uncollectible Reinsurance

Not Applicable.

C. Commutation of Ceded Reinsurance

Not Applicable.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not Applicable.

## 24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A. The Company estimates accrued retrospective premium adjustments for its Medicare business through a mathematical approach using an algorithm based upon settlement procedures defined by contracts with CMS.

The Company estimates accrued retrospective premium adjustments for its Commercial business based on experience to date, knowledge of the marketplace, and the terms of the risk corridors program with HHS.

- B. The Company records accrued retrospective premium as an adjustment to earned premiums.
- C. The amount of net premiums written by the Company at December 31, 2018 that are subject to retrospective rating features was \$3,866,081,221, or 98.33% of the total net premiums written. No other net premiums written by the Company are subject to retrospective rating features.

## **NOTES TO THE FINANCIAL STATEMENTS**

D. Medical loss ratio rebates required pursuant to the Public Health Service Act

	Ind	lividual	mall Group Employer	]	Large Group Employer	Other ategories th rebates		Total
Prior Reporting Year: Medical loss ratio rebates incurred Medical loss ratio rebates paid Medical loss rebates unpaid Plus reinsurance assumed amounts Less reinsurance ceded amounts Rebates unpaid net of reinsurance	\$	XXX XXX XXX	\$ (125,750) 72,587 XXX XXX XXX XXX	\$	1,088,524 181,198 907,326 XXX XXX XXX	\$ 758,667 - 5,480,671 XXX XXX XXX	<b>\$</b>	1,721,441 253,785 6,387,997 - 6,387,997
Current Reporting Year-to-date: Medical loss ratio rebates incurred Medical loss ratio rebates paid Medical loss rebates unpaid Plus reinsurance assumed amounts Less reinsurance ceded amounts Rebates unpaid net of reinsurance	\$	XXX XXX XXX	\$ 440,421 27,381 413,040 XXX XXX XXX	\$	297,445 382,969 821,802 XXX XXX XXX	\$ 560,724 - 6,041,395 XXX XXX XXX	\$	1,298,590 410,350 7,276,237 - 7,276,237

- E. Risk Sharing Provisions of the Affordable Care Act
  - (1) Did the reporting entity write accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions (YES/NO) Yes (X) No ()
  - (2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities, and Revenue for the Current Year

a.		ent ACA Risk Adjustment Program		
	Assets			
	1.	Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments)	\$	113,205
	Liabiliti			
	2.	Risk adjustment user fees payable for ACA Risk Adjustment	\$	81,913
	3.	Premium adjustments payable due to ACA Risk Adjustment (including		
		high risk pool premium)	\$	3,419,551
	•	ons (Revenue & Expenses)		
	4.	Reported as revenue in premium for accident and health contracts		(0.000.000)
	_	(written/collected) due to ACA Risk Adjustment	\$	(8,206,969)
	5.	Reported in expenses as ACA risk adjustment user fees (incurred/paid)	\$	86,074
b.	Transitio	onal ACA Reinsurance Program		
	Assets			
	1.	Amounts recoverable for claims paid due to ACA Reinsurance	\$	-
	2.	Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra		
		Liability)	\$	-
	3.	Amounts receivable relating to uninsured plans for contributions for		
		ACA Reinsurance	\$	-
	Liabiliti			
	4.	1 3		
	_	reported as ceded premium	\$	-
	5.	Ceded reinsurance premiums payable due to ACA Reinsurance	\$	-
	6.	Liabilities for amounts held under uninsured plans contributions for ACA	Ф	
	0	Reinsurance	\$	-
	•	ons (Revenues & Expenses)	ø	
	7. 8.	Ceded reinsurance premiums due to ACA Reinsurance Reinsurance recoveries (income statement) due to ACA Reinsurance	\$	-
	0.	payments or expected payments	\$	2,412
	9.	ACA Reinsurance contributions – not reported as ceded premiums	\$	2,412
c.	- •	ary ACA Risk Corridors Program	Ψ	
٠.	Assets	110111111111 CO111111011 110 <b>g</b> .min		
	1.	Accrued retrospective premium due to ACA Risk Corridors	\$	_
	Liabilitie			
	2.	Reserve for rate credits or policy experience rating refunds due to ACA		
		Risk Corridors	\$	-
	Operation	ns (Revenues & Expenses)		
	3.	Effect of ACA Risk Corridors on net premium income	\$	103,728
	4.	Effect of ACA Risk Corridors on change in reserves for rate credits	\$	-

## NOTES TO THE FINANCIAL STATEMENTS

Roll-forward of Prior Year ACA Risk-sharing Provisions for the Following Asset (Gross of Any Nonadmission) and Liability Balances, Along with the Reasons for Adjustments to Prior Year Balance.

Unsettled Balances as of the Reporting Date

						Differences		۸di	justments		Unsettled Balances as of the Reporting Date		
						Prior	erences	Auj	ustinents		the Repor	ing Date	
						Year	D: 17				0 10	G 1.:	
		Accrued Dur	ing the Prior	Received or	Paid as of the	Accrued Less	Prior Year Accrued				Cumulative Balance	Cumulative Balance	
		Year on Busi	ness Written	Current Year	r on Business	Payment	Less	To Prior	To Prior		from Prior	from Prior	
		Before Dece			ore December	s (Col 1-	Payments (Col 2-4)	Year	Year		Years (Col	Years (Col	
	-	the Pric	2	3	Prior Year 4	3)	6	Balances 7	Balances 8		1-3+7) 9	2-4+8)	
	-	Receivable	(Payable)	Receivable	(Payable)	Receivab	(Payable)	Receivable		Ref	Receivable	(Payable)	
2	Permanent ACA					le							
u.	Risk Adjustment												
	Program												
1.	Premium adjustments												
	receivable												
	(including high risk pool payments)	3,149,491		2,169,469		980,022		(983,660)		A.	(3,638)		
2.	Premium	3,149,491		2,109,409		960,022		(985,000)		Λ.	(3,038)		
	adjustments												
	(payables) (including high												
	risk pool												
3.	premium) Subtotal ACA		(6,993,222)		(10,913,823)		3,920,601		(3,920,601)	B.		-	
3.	Permanent Risk												
	Adjustment												
b.	Program Transitional ACA	3,149,491	(6,993,222)	2,169,469	(10,913,823)	980,022	3,920,601	(983,660)	(3,920,601)		(3,638)	-	
	Reinsurance												
	Program												
1.	Amounts recoverable for												
	claims paid	1,836,090		1,838,502		(2,412)		2,412		C.	-		
2.	Amounts												
	recoverable for claims unpaid												
	(contra liability)	-		-		-		-			-		
3.	Amounts receivable relating												
	to uninsured plans	-		-		_		-			-		
4.	Liabilities for												
	contributions payable due to												
	ACA												
	Reinsurance- not reported as ceded												
	premium		-		-		-		_			-	
5.	Ceded reinsurance												
6	premiums payable Liability for		-		-		-		-			-	
0.	amounts held												
	under uninsured												
7.	plans Subtotal ACA		-		-		-		-			-	
	Transitional												
	Reinsurance Program	1,836,090	_	1,838,502	_	(2,412)	_	2,412	_		_	_	
	Temporary ACA	1,050,070		1,050,502		(2,112)		2,112					
	Risk Corridors												
	Program Accrued												
	retrospective												
2.	premium Reserve for rate	-		103,728		(103,728)		103,728		D.	-		
۷.	credits or policy												
	experience rating												
3.	refunds Subtotal ACA		-		-		-		-			-	
	Risk Corridors												
d.	Program Total for ACA Risk	-	-	103,728	-	(103,728)	-	103,728	-		-	-	
	Sharing Provisions	4,985,581	(6,993,222)	4,111,699	(10,913,823)	873,882	3,920,601	(877,520)	(3,920,601)		(3,638)		

## Explanations of adjustments

- A. Adjustments recorded to the 2017 risk adjustment receivable to align with the CMS payment report.
- B. Adjustments recorded to the 2017 risk adjustment payable to align with the CMS payment report.
- C. Adjustments recorded to the 2017 reinsurance receivable to align with the CMS payment report.
- D. Adjustments recorded for additional risk corridor payments received in 2018 that had been previously written off.

#### **NOTES TO THE FINANCIAL STATEMENTS**

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

					D:00		4.1				alances as of
		During the			Differ Prior Year	Prior Year	Adj	ustments			ting Date Cumulative
		rior Business	Received or P	oid as af tha	Accrued	Accrued				Cumulative Balance	Balance
		itten	Current Year		Less	Less	To Prior	To Prior		from	from
		ec 31 of the	Written Bef		Payments	Payments	Year	Year		Prior Years	Prior Years
	Prio	Year	of the Pri	or Year	(Col 1 -3)	(Col 2 -4)	Balances	Balances		(Col 1-3+7)	(Col 2-4+8)
	1	2	3	4	5	6	7	8		9	10
Risk Corridors Program	Receiva										
Year	ble	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. 2014											
1. Accrued			102 720		(102.720)		102 520				
retrospective premium  2. Reserve for rate	-		103,728		(103,728)		103,728		A.	-	
credits or policy											
experience rating											
refunds		-		-		-		-			_
b. 2015											
1. Accrued											
retrospective premium	-		-		-		-			-	
<ol><li>Reserve for rate</li></ol>											
credits or policy											
experience rating refunds											
c. 2016		-		-		-		-			-
1. Accrued											
retrospective premium	_		_		-		-			_	
2. Reserve for rate											
credits or policy											
experience rating											
refunds		-		-		-					
d. Total for Risk			102.720		(102.720)		102.720				
Corridors	-	-	103,728		(103,728)	-	103,728	-		-	

#### Explanations of adjustments

A. Adjustments recorded for additional risk corridor payments received in 2018 that had been previously written off.

#### (5) ACA Risk Corridors Receivable as of Reporting Date

		1		2		3		4		5		6
Risk Corridors Program	to	nated Amount be Filed or nal Amount	A	Ion-Accrued Amounts for apairment or	Am	nounts received	(0	ssets Balance Gross of Non- admissions)	N	Ion-admitted	N	et Admitted Asset
Year	File	ed with CMS	О	ther Reasons		from CMS		(1-2-3)		Amount		(4-5)
a. 2014	\$	11,865,338	\$	9,878,434	\$	1,986,904	\$	-	\$	-	\$	-
b. 2015 c. 2016		5,541,529 5,326,821		5,541,529 5,326,821		-		-		-		-
d. Total (a+b+c)	\$	22,733,688	\$	20,746,784	\$	1,986,904	\$	-	\$		\$	

## 25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2017 were \$561,498,709. As of December 31, 2018, \$558,272,495 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$5,124,773 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$80,295,286 favorable prior-year development since December 31, 2017. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The amounts presented in this footnote exclude any impact related to Pharmacy Rebates and other Healthcare Receivable activity. Impact of such receivables can be seen in Footnote 28. The Company did not experience any material prior year claim development on retrospectively rated policies.

### 26. Intercompany Pooling Arrangements

Not Applicable.

### 27. Structured Settlements

The Company has no structured settlements.

## **NOTES TO THE FINANCIAL STATEMENTS**

#### 28. Health Care Receivables

#### A. Pharmaceutical Rebate Receivables

	Estimate Pharmacy	Pl	narmacy Rebates		Actual Rebates	Actual Rebates
	Rebates as Reported		as Billed or	Actual Rebates	Received Within 91	Received More
	on Financial		Otherwise	Received Within	to 180 Days of	than 181 Days
Quarter	Statements		Confirmed	90 Days of Billing	Billing	after Billing
12/31/2018	\$ 51,135,579	\$	51,135,579	\$ -	\$ -	\$ -
9/30/2018	67,866,728		67,866,728	67,578,313	-	-
6/30/2018	90,673,370		90,673,370	90,238,029	435,341	-
3/31/2018	69,388,291		69,388,291	69,388,291	-	-
12/31/2017	88,332,259		88,332,259	83,347,892	4,869,167	115,200
9/30/2017	99,311,940		99,311,940	99,276,848	-	35,092
6/30/2017	91,483,606		91,483,606	91,381,476	40,840	61,290
3/31/2017	92,019,062		92,019,062	92,010,429	-	8,633
12/31/2016	69,876,527		69,876,527	69,824,261	52,266	169,858
9/30/2016	68,793,371		68,793,371	68,786,439	-	6,932
6/30/2016	61,363,859		61,363,859	61,293,162	-	70,697
3/31/2016	61,298,080		61,298,080	61,264,825	-	33,255

## B. Risk Sharing Receivables

Not Applicable.

## 29. Participating Policies

The Company has no participating policies.

### 30. Premium Deficiency Reserves

1.	Liability carried for	premium deficiency reserves	\$ 714.000

2. Date of the most recent evaluation of this liability December 31, 2018

3. Was anticipated investment income utilized in the calculation? Yes ( ) No ( X )

The Company did recognize the time value of money by discounting future losses at an annual interest rate of 2.56%.

## 31. Anticipated Salvage and Subrogation

Not Applicable.

## **GENERAL INTERROGATORIES**

# PART 1 - COMMON INTERROGATORIES GENERAL

1.1	is an insurer?			] No [ ]
	If yes, complete Schedule Y, Parts 1, 1A and 2		103 [ A	1 110 [ ]
1.2	If yes, did the reporting entity register and file with its domiciliary State such regulatory official of the state of domicile of the principal insurer i providing disclosure substantially similar to the standards adopted by tits Model Insurance Holding Company System Regulatory Act and mo subject to standards and disclosure requirements substantially similar	n the Holding Company System, a registration statement the National Association of Insurance Commissioners (NAIC) in del regulations pertaining thereto, or is the reporting entity	Yes [ X ] No [	] N/A [ ]
1.3	State Regulating?		Kentu	cky
1.4	Is the reporting entity publicly traded or a member of a publicly traded	group?	Yes [ X	] No [ ]
1.5	If the response to 1.4 is yes, provide the CIK (Central Index Key) code	issued by the SEC for the entity/group.	000004	9071
2.1	Has any change been made during the year of this statement in the chreporting entity?			] No [ X ]
2.2	If yes, date of change:			
3.1	State as of what date the latest financial examination of the reporting e	entity was made or is being made	12/31/	2018
3.2	State the as of date that the latest financial examination report becamentity. This date should be the date of the examined balance sheet an		12/31/	2015
3.3	State as of what date the latest financial examination report became a domicile or the reporting entity. This is the release date or completion examination (balance sheet date).	date of the examination report and not the date of the	09/30/	2015
3.4	By what department or departments?  Commonwealth of Kentucky Department of Insurance			
3.5	Have all financial statement adjustments within the latest financial exa statement filed with Departments?	mination report been accounted for in a subsequent financial	Yes [ X ] No [	] N/A [ ]
3.6	Have all of the recommendations within the latest financial examination	n report been complied with?	Yes [ X ] No [	] N/A [ ]
4.1 4.2		yees of the reporting entity), receive credit or commissions for or commeasured on direct premiums) of: es of new business? ewals?		] No [ X ] ] No [ X ]
	receive credit or commissions for or control a substantial part (more th premiums) of:			] No [ X ]
		ewals?		] No [ X ]
5.1	Has the reporting entity been a party to a merger or consolidation during lf yes, complete and file the merger history data file with the NAIC.	ng the period covered by this statement?	Yes [	] No [ X ]
5.2	If yes, provide the name of the entity, NAIC Company Code, and state ceased to exist as a result of the merger or consolidation.	of domicile (use two letter state abbreviation) for any entity that has	s	
	1 Name of Entity	2 3 NAIC Company Code State of Domicile		
	reame of Littity	• • • • • • • • • • • • • • • • • • • •		
5.1	Has the reporting entity had any Certificates of Authority, licenses or revoked by any governmental entity during the reporting period?			] No [ X ]
5.2	If yes, give full information:			
7.1	Does any foreign (non-United States) person or entity directly or indire	ctly control 10% or more of the reporting entity?	Yes [	] No [ X ]
7.2	If yes,		,	۸ ۸
	<ul><li>7.21 State the percentage of foreign control;</li></ul>	e entity is a mutual or reciprocal, the nationality of its manager or		0.0 %
	1 Nationality	2 Type of Entity		
	. taconomy	. Jpo or Ericity		

8.1 8.2	Is the company a subsidiary of a bank holding company regulated by the If response to 8.1 is yes, please identify the name of the bank holding cor	mpany.				Yes [	]	No [	X ]
8.3 8.4	Is the company affiliated with one or more banks, thrifts or securities firms if response to 8.3 is yes, please provide below the names and location (ci regulatory services agency [i.e. the Federal Reserve Board (FRB), the Of Insurance Corporation (FDIC) and the Securities Exchange Commission	ity and state of the main office) of any affiliates r ffice of the Comptroller of the Currency (OCC), tl	egulated	by a fed	deral	Yes [	]	No [	X ]
	1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC			
9.	What is the name and address of the independent certified public account	S	annual a	ıdit?					
10.1	PricewaterhouseCoopers LLC, 500 West Main Street, Suite 1800, Louis Has the insurer been granted any exemptions to the prohibited non-audit requirements as allowed in Section 7H of the Annual Financial Reporting law or regulation?	services provided by the certified independent p Model Regulation (Model Audit Rule), or substa	intially si	milar sta	te	Yes [	]	No [	[ X ]
10.2	If the response to 10.1 is yes, provide information related to this exemption	on:							
10.3 10.4	Has the insurer been granted any exemptions related to the other require allowed for in Section 18A of the Model Regulation, or substantially similar if the response to 10.3 is yes, provide information related to this exemption	ements of the Annual Financial Reporting Model ar state law or regulation? on:	Regulati	on as		Yes [	]	No [	X ]
10.5 10.6	Has the reporting entity established an Audit Committee in compliance will the response to 10.5 is no or n/a, please explain	ith the domiciliary state insurance laws?		٠١	es [ X	] No [	]	N/A	\[ ]
11.	What is the name, address and affiliation (officer/employee of the reportir firm) of the individual providing the statement of actuarial opinion/certifica Susan Mateja, Appointed Actuary, 500 West Main Street, Louisville, KY 4	ng entity or actuary/consultant associated with a tion? 10202	n actuari	al consu	Iting				
12.1	Does the reporting entity own any securities of a real estate holding comp					Yes [	]	No [	Χ]
		ate holding company							
		Is involved							
12.2	If, yes provide explanation:	ted carrying value				S			0
13.	FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES								
	What changes have been made during the year in the United States man Not Applicable.	nager or the United States trustees of the reportion							
13.2	Does this statement contain all business transacted for the reporting entit	ty through its United States Branch on risks whe	rever loc	ated?		Yes [	]	No [	. ]
13.3	Have there been any changes made to any of the trust indentures during					Yes [			
13.4 14.1	If answer to (13.3) is yes, has the domiciliary or entry state approved the of Are the senior officers (principal executive officer, principal financial officer	er, principal accounting officer or controller, or pe	ersons pe	erformin	g		_		
	similar functions) of the reporting entity subject to a code of ethics, which (a) Honest and ethical conduct, including the ethical handling of actual or relationships; (b) Full, fair, accurate, timely and understandable disclosure in the period	apparent conflicts of interest between personal	and prof			Yes [ )	( ]	No [	]
	(c) Compliance with applicable governmental laws, rules and regulations; (d) The prompt internal reporting of violations to an appropriate person or (e) Accountability for adherence to the code.		,						
14.11	If the response to 14.1 is No, please explain:								
14.2	Has the code of ethics for senior managers been amended?					Yes [ )	( 1	No ſ	1
	If the response to 14.2 is yes, provide information related to amendment(s Ethics Every Day was amended to update content based on operational a	s). and regulatory changes, clarify content where ne	cessary	and perf	form				•
14.3	general document maintenance.  Have any provisions of the code of ethics been waived for any of the spec	cified officers?				Yes [	1	No ſ	X ]
	If the response to 14.3 is yes, provide the nature of any waiver(s).					•	•		•

	Is the reporting entity the beneficiary of a Letter of Credit that is unrelate SVO Bank List?  If the response to 15.1 is yes, indicate the American Bankers Association bank of the Letter of Credit and describe the circumstances in which the	ion (ABA) Routing Number and the name of the issuing or confirm		Yes [ X	] No	[ ]
	1 2 American Bankers Association (ABA) Routing	3			4	
	Number Issuing or Confirming Bank Name	Circumstances That Can Trigger the Letter of Credit		Am		
	121000374 Silicon Valley Bank	Contracted provider fails to pay.				
	051404914 Highlands Union Bank				415	,000
	125108272 Columbia Bank	Contracted provider fails to pay.				
	071925334 Lake Forest	Contracted provider fails to pay.				
	122000496 Union Bank					
	122241132 — Pacific Western Bank — Hancock Bank — Pacific Western Ba				1,000	,000
	BOAR	RD OF DIRECTORS				
16.	Is the purchase or sale of all investments of the reporting entity passed			Yes [ X	1 No.	r 1
17.	thereof?	ceedings of its board of directors and all subordinate committees			-	
18.	Has the reporting entity an established procedure for disclosure to its broart of any of its officers, directors, trustees or responsible employees to			Yes [ X	] No	[ ]
		FINANCIAL				
19.	Has this statement been prepared using a basis of accounting other that Accounting Principles)?	an Statutory Accounting Principles (e.g., Generally Accepted		Yes [	] No	[ X 1
20.1	Total amount loaned during the year (inclusive of Separate Accounts, e	exclusive of policy loans): 20.11 To directors or other officers		.\$		
		20.12 To stockholders not officers		.\$		
		20.13 Trustees, supreme or grand (Fraternal Only)		•		
20.2	Total amount of loans outstanding at the end of year (inclusive of Sepa			\$		
20.2	policy loans):	20.21 To directors or other officers		.\$		
		20.22 To stockholders not officers		.\$		
		20.23 Trustees, supreme or grand		œ.		
21.1	Were any assets reported in this statement subject to a contractual obli	(Fraternal Only)		\$		
21.1	obligation being reported in the statement?			Yes [	] No	[ X ]
21.2	If yes, state the amount thereof at December 31 of the current year:	21.21 Rented from others		.\$		
		21.22 Borrowed from others				
		21.23 Leased from others				
22.1	Does this statement include payments for assessments as described in guaranty association assessments?	21.24 Othern the Annual Statement Instructions other than guaranty fund or				
22.2	If answer is yes:	22.21 Amount paid as losses or risk adju	ustment \$	\$		
		22.22 Amount paid as expenses		\$		
		22.23 Other amounts paid				
23.1 23.2	Does the reporting entity report any amounts due from parent, subsidia If yes, indicate any amounts receivable from parent included in the Pag					
	ı	INVESTMENT				
24.01	Were all the stocks, bonds and other securities owned December 31 of the actual possession of the reporting entity on said date? (other than s			Yes [ X	] No	[ ]
24.02	If no, give full and complete information relating thereto					
24.03	For security lending programs, provide a description of the program inc whether collateral is carried on or off-balance sheet. (an alternative is to	o reference Note 17 where this information is also provided)				
24.04	Does the Company's security lending program meet the requirements f Instructions?	for a conforming program as outlined in the Risk-Based Capital	Yes [	] No [	] N	/A [ X
24.05	If answer to 24.04 is yes, report amount of collateral for conforming pro-	ograms		\$		
24.06	If answer to 24.04 is no, report amount of collateral for other programs. $ \\$			\$		
24.07	Does your securities lending program require 102% (domestic securities outset of the contract?	es) and 105% (foreign securities) from the counterparty at the	Yes [	] No [	] N,	/A [ X
24.08	Does the reporting entity non-admit when the collateral received from the	he counterparty falls below 100%?	Yes [	] No [	] N/	/A [ X
24.09	Does the reporting entity or the reporting entity 's securities lending age conduct securities lending?	ent utilize the Master Securities lending Agreement (MSLA) to	Yes [	] No [	] N/	/A [ X

24.10	For the reporting entity'	s security lending progra	m state the amount of	of the following as Decer	mber 31 of the cu	urrent year:	
	24.101	Total fair value of reinve	sted collateral asset	s reported on Schedule	DL, Parts 1 and 2	2	\$
						ule DL, Parts 1 and 2	
	24.103	Total payable for securit	ies lending reported	on the liability page			\$
25.1	control of the reporting	entity, or has the reportin	g entity sold or trans	ferred any assets subje	ct to a put option	ar not exclusively under the contract that is currently in	Yes [X] No []
25.2	If yes, state the amount	thereof at December 31	of the current year.	25 21 9	Subject to require	nase agreements	¢
	yoo, otato tilo amouni		or the current year.			repurchase agreements	
						epurchase agreements	
				25.24 S	Subject to reverse	dollar repurchase agreements	\$
				25 26 1	atter stock or sec	on agreements curities restricted as to sale - Capital Stock	
				25 27 F	HI B Canital Stor	ck	\$
				25.28 C	n deposit with st	ates	\$ 24.621.68
				25.29 C	on deposit with ot	ther regulatory bodies	\$
				25 30 P	ledned as collate	aral - evoluding collateral pledge	d to
				a 25.31 P	In FHLB Pledged as collate	eral to FHLB - including assets	\$
				25 32 C	acking funding a	greements	\$
				20.32 C	) (i i i i i i i i i i i i i i i i i i i		
25.3	For category (25.26) pr	ovide the following:					
		1			2		3
		Nature of Restriction			Descript	tion	Amount
26.1 26.2	If yes, has a comprehen	nsive description of the h				? Yes	
	If no, attach a description	on with this statement.					
27.1						o equity, or, at the option of the	Yes [ ] No [ X ]
27.2	If yes, state the amount	thereof at December 31	of the current year.				\$
28.	offices, vaults or safety custodial agreement wi	deposit boxes, were all s th a qualified bank or trus	tocks, bonds and otle at company in accord	her securities, owned the lance with Section 1, III	roughout the curr - General Examir	physically in the reporting entity's ent year held pursuant to a nation Considerations, F. miners Handbook?	
28.01	For agreements that co	mply with the requiremer	nts of the NAIC Finar	ncial Condition Examine	rs Handbook, coi	mplete the following:	
		1				2	
	Nam	e of Custodian(s)	4 Motro	Tech Center, 16th Floo	Custodi	<u>an's Address</u> NY1-C512, Brooklyn, NY 11245	Attn: Parhara I
	JP Morgan Chase					NT I-CS12, BIOOKTYII, NT 11243	, Attn: Barbara J.
28.02	For all agreements that and a complete explana		equirements of the N	IAIC Financial Condition	Examiners Hand	dbook, provide the name, location	n
		1 Name(s)		2 Location(s)		3 Complete Explan	
	Have there been any ch	nanges, including name of	hanges, in the custo	odian(s) identified in 28.0	01 during the curr	rent year?	
	Old Cu		New C	2 Custodian	3 Date of Cha	nge Reas	on

## **GENERAL INTERROGATORIES**

28.05	Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to
	make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as
	such. ["that have access to the investment accounts"; "handle securities"]

1	2
Name of Firm or Individual	Affiliation
BLACKROCK FINANCIAL MANAGEMENT, INC	U
W. Mark Preston	I

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e.		
designated with a "U") manage more than 10% of the reporting entity's assets?	Yes [X] No	[

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
				Investment
				Management
Central Registration				Agreement
Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
107105	BLACKROCK FINANCIAL MANAGEMENT, INC	549300LVXYIVJKE13M84	The SEC	DS

29.1	Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and				
	Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])?	Yes [	]	No	[ X

29.2 If yes, complete the following schedule:

1	2	3
OLIOID #	Nov. (M.C.)E.	Book/Adjusted
CUSIP#	Name of Mutual Fund	Carrying Value
29.2999 - Total		0

29.3 For each mutual fund listed in the table above, complete the following schedule:

1	2	3	4
		Amount of Mutual	
		Fund's Book/Adjusted	
		Carrying Value	
	Name of Significant Holding of the	Attributable to the	Date of
Name of Mutual Fund (from above table)	Mutual Fund	Holding	Valuation

 Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
	'		Excess of Statement over Fair Value (-), or
	Statement (Admitted)		Fair Value over
	Value	Fair Value	Statement (+)
30.1 Bonds	1,050,597,063	1,022,258,951	(28,338,112)
30.2 Preferred stocks	0	0	0
30.3 Totals	1,050,597,063	1,022,258,951	(28, 338, 112)

30.4	Describe the sources or methods utilized in determining the fair values:

Fair value of actively traded debt and equity securities are based on quoted market prices. Fair value of inactively traded debt securities are based on quoted market prices of identical or similar securities or based on observable inputs like interest rates using either a market or income valuation.

all brokers or custodians used as a pricing source?

Yes [ ] No [ ]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair

value for Schedule D:

32.2 If no, list exceptions:

33. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:

## ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Humana Health Plan Inc.

24	<ul> <li>a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or P security is not available.</li> <li>b. Issuer or obligor is current on all contracted interest and principal payments.</li> <li>c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.</li> <li>Has the reporting entity self-designated 5GI securities?</li> </ul>		] No [ X ]
34.	By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:  a. The security was purchased prior to January 1, 2018.  b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is sho on a current private letter rating held by the insurer and available for examination by state insurance regulators.  d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.  Has the reporting entity self-designated PLGI securities?		] No [ X ]
	OTHER		
35.1	Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?	\$	0
35.2	List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associated organizations and statistical or rating bureaus during the period covered by this statement.	ociations,	
	1 2 Name Amount Paid		
36.1	Amount of payments for legal expenses, if any?	\$	1,171,275
36.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.		
	1 2 Name Amount Paid		
37.1	Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any	?\$	0
37.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.		
	1 2 Name Amount Paid		

## **GENERAL INTERROGATORIES**

### PART 2 - HEALTH INTERROGATORIES

3. What person of sexiciding 4. Indicates amount of carred grentium attributable to Canadian anctor Other Alon and included in liter (12) above	1.1	Does the reporting entity have any direct Medicare Supplement Insurance in force			
1.31 Reason for excluding  1 Indicate amount of corned promium attributable to Canadian and/or Other Allian not included in item (12) above.  1 Indicate amount of corned draws on all Medicane Supplement Insurance.  1 Indicate the peace.  1 Indicate the peace.  1 Indicate the peace.  1 Indicate the peace.  1 Indicate the peace.  1 Indicate permittin exercise.  2 Indicate permittin exercise.  3 Indicate permittin exercise.  3 Indicate permittin exercise.  3 Indicate permittin exercise.  3 Indicate permittin exercise.  4 Indicate permittin exercise.  4 Indicate permittin exercise.  4 Indicate permittin exercise.  4 Indicate permittin exercise.  4 Indicate permittin exercise.  4 Indicate permittin exercise.  4 Indicate permittin exercise.  4 Indicate permittin exercise.  4 Indicate permittin exercise.  5 Indicate permittin exercise.  5 Indicate permittin exercise.  5 Indicate permittin exercise.  5 Indicate permittin exercise.  6 Indicate permittin exercise.  6 Indicate permittin exercise.  7 Indicate permittin exercise.  7 Indicate permittin exercise.  9 Indicate permittin exercise.  1 Indicate permittin exercise.  1 Indicate permittin exercise.  1 Indicate permittin exercise.  1 Indicate permittin exercise.  1 Indicate permittin exercise.  1 Indicate permittin	1.2	If yes, indicate premium earned on U.S. business only.	S Cymprianae Cykibit0	\$	511,608 0
A indicate amount of earned premium attributable to Canadian andor Citter Allen not included in liem (1.2) above	1.3		; Experience Exhibit?	<b>.</b> • • • • • • • • • • • • • • • • • • •	
5. Indicates beta incorred claims on all Medicare Supplement Insurance.  6. Individual policies:  1. A for Total permiture aemas.  5. 511,000 1.03 Number of covered views.  5. 511,000 1.03 Number of covered views.  6. 511,000 1.05 Number of covered views.  6. 510,000 1.05 Number of covered views.  7. Group policies:  1. A for total permiture aemas.  8. 51,000 1.05 Number of covered views.  9. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.		1.51 Neason for excluding			
5. Indicates beta incorred claims on all Medicare Supplement Insurance.  6. Individual policies:  1. A for Total permiture aemas.  5. 511,000 1.03 Number of covered views.  5. 511,000 1.03 Number of covered views.  6. 511,000 1.05 Number of covered views.  6. 510,000 1.05 Number of covered views.  7. Group policies:  1. A for total permiture aemas.  8. 51,000 1.05 Number of covered views.  9. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.					
5. Indicates beta incorred claims on all Medicare Supplement Insurance.  6. Individual policies:  1. A for Total permiture aemas.  5. 511,000 1.03 Number of covered views.  5. 511,000 1.03 Number of covered views.  6. 511,000 1.05 Number of covered views.  6. 510,000 1.05 Number of covered views.  7. Group policies:  1. A for total permiture aemas.  8. 51,000 1.05 Number of covered views.  9. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.	1.4	Indicate amount of earned premium attributable to Canadian and/or Other Alien r	not included in Item (1.2) above	\$	0
1,51 Total premium earned \$ 5,11,80   1,62 Total incurrent times \$ 4,23   1,63 Number of covered lives \$ 677   All years prior to not current three years: 1,64 Total premium earned \$ 8   1,65 Number of covered lives \$	1.5				412,911
1.62 Total incurred claims	1.6	Individual policies:			
1,53 Number of covered lives   57   All years prior to most current lives years: 1,64 Total prenum earned   \$ 0,0 1,65 Total prenum earned   \$ 0,0 1,65 Number of covered lives   \$ 0,0 1,65 Number of covered lives   \$ 0,0 1,75 Numbe			1.61 Total premium earned	\$	511,608
All years prior to nost current three years: 1,64 Total promiser and\$ \$0 1,65 Total incorrect datines \$0 1,65 Total incorrect datines \$0 1,65 Total incorrect datines \$0 1,75 Monther of covered lives					
16-7 total promotiones					677
1.65 Total incurred claims   S   0.0					
1.6 Number of covered lives					
According three years:  1.71 Total premium canned \$ 0.0 1.72 Number of covered lives 0.0 1.73 Number of covered lives 0.0 1.73 Number of covered lives 0.0 1.74 Total incurred states current three years: 1.74 Total premium canned \$ 0.0 1.75 Number of covered lives 0.0 1.75 Number of covered lives 0.0 1.76 Number of covered lives 0.0 1.76 Number of covered lives 0.0 1.76 Number of covered lives 0.0 1.76 Number of covered lives 0.0 1.76 Number of covered lives 0.0 1.76 Number of covered lives 0.0 1.76 Number of covered lives 0.0 1.76 Number of covered lives 0.0 1.76 Number of covered lives 0.0 1.76 Number of covered lives 0.0 1.76 Number of covered lives 0.0 1.77 Number of covered lives 0.0 1.78 Number of covered lives 0.0 1.78 Number of covered lives 0.0 1.78 Number of covered lives 0.0 1.78 Number of covered lives 0.0 1.79 Number of covered lives					
1.7.1 Total premium earmed S 0.0 1.7.2 Number of covered lives 0.0 1.7.3 Number of covered lives 0.0 1.7.3 Number of covered lives 0.0 1.7.4 Total premium earmed S 0.0 1.7.4 Total premium earmed S 0.0 1.7.5 Number of covered lives 0.0 1.7.5 Number of covered lives 0.0 1.7.5 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.7 Number of covered lives 0.0 1.7.7 Number of covered lives 0.0 1.7.7 Number of covered lives 0.0 1.7.7 Number of covered lives 0.0 1.0.0			1.66 Number of covered lives		0
1.7.1 Total premium earmed S 0.0 1.7.2 Number of covered lives 0.0 1.7.3 Number of covered lives 0.0 1.7.3 Number of covered lives 0.0 1.7.4 Total premium earmed S 0.0 1.7.4 Total premium earmed S 0.0 1.7.5 Number of covered lives 0.0 1.7.5 Number of covered lives 0.0 1.7.5 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.6 Number of covered lives 0.0 1.7.7 Number of covered lives 0.0 1.7.7 Number of covered lives 0.0 1.7.7 Number of covered lives 0.0 1.7.7 Number of covered lives 0.0 1.0.0	17	Croup policies:	Most current three years:		
1.72 Footbal incurred claims S	1.7	Group policies.		¢	0
1.73 Number of covered lives   0.0					
All years prior to most current tree years:  1.74 Total incurred claims \$ 0.0  1.75 Total incurred claims \$ 0.0  1.76 Number of covered lives \$ 0.0  2. Health Test:  1 2 2.1 Premium Numerator \$ 3.342 787.679 7.261.094.902 2.2 Premium Denominator \$ 3.342 787.679 7.261.094.902 2.3 Premium Batio (2.12.2) 1.00 1.000 2.4 Reserve Numerator \$ 4.51.664.517 7.75.075.916 2.5 Reserve Numerator \$ 4.51.664.517 7.75.075.916 2.6 Reserve Ratio (2.42.25) 1.00 0 1.000  1.1 Has the reporting entity received any endowment or gift from contracting hospitals, physicians, dentists, or others that is agreed will be returned when, as and if the carrings of the reporting entity received any endowment or gift from contracting hospitals, physicians, dentists, or others that is agreed will be returned when, as and if the carrings of the reporting entity received any endowment or gift from contracting hospitals, physicians, dentists, or others that is agreed will be returned when, as and if the carrings of the reporting entity permits?  1.1 If yes, give particulare:  1.2 If yes, give particulare:  1.3 Maximum retained risk (see instructions)  1.4 If not previously filed, furnish herewith a copy(se) of such agreement(s). Do these agreements include additional benefits offered?  1.5 If no, explain:  1.6 Describe arrangement which the reporting entity may have to protect subscribers and their dependents earlied the risk of insolvency including hold harmless provisions, conversion privileges with other carriers, agreements with providers to continue rendering services, and any other agreements.  1.7 Does the reporting entity set up its claim liability for provider services on a service date basis?  1.7 Yes [ X ] No [ ] 1 (no, give details  1.8 Number of providers at at start of reporting year 472, 557 (no furnish the rendering services, and any other company.  1.7 Does the reporting entity set up its claim liability for providers:  2.1 No give details  3.2 Number of providers at at and of reporting year 472, 557 (no furnish providers at end of					
1.74 Total premium earmed \$					
1.75 Total nourred olimins   0.0					0
2. Health Test:  1					
2.1 Premium Numerator 3.392,747.679 7;81 (94.902 2.2 Premium Denominator 3.392,747.679 7;81 (94.902 2.3 Premium Ratio (2.12.2) 1.000 1.000 2.4 Reserve Numerator 461.064,517 75.075,916 2.5 Reserve Numerator 461.064,517 75.075,916 2.6 Reserve Ratio (2.412.5) 1.000 1.000 2.1 Reserve Ratio (2.412.5) 1.000 1.000 2.1 Reserve Ratio (2.412.5) 1.000 1.000 2.1 Reserve Ratio (2.412.5) 775,075,916 2.5 Reserve Ratio (2.412.5) 1.000 1.000 2.6 Reserve Ratio (2.412.5) 775,075,916 2.7 Reserve Ratio (2.412.5) 1.000 1.000 2.8 Reserve Ratio (2.412.5) 75,075,916 2.9 Reserve Ratio (2.412.5) 1.000 1.000 2.1 Has the reporting entity received any endowment or gift from contracting hospitals, physicians, dentists, or others that is agreed will be returned when, as and if the earnings of the reporting entity permits?  2.1 If yes, give particulars:  2.2 If yes, give particulars:  2.3 Have copies of all agreements staling the period and nature of hospitals', physicians', and dentists' care offered to subscribers and dependents been filled with the appropriate regulatory agency?  2.1 If not previously filed, furnish herewith a copy(ies) of such agreement(s). Do these agreements include additional benefits offered?  2.2 If not previously filed, furnish herewith a copy(ies) of such agreement(s). Do these agreements include additional benefits offered?  2.3 Maximum retained risk (see instructions)  3.3 Comprehensive Medical  3.3 Addicare Supplement.  3.4 Solder Supplement.  3.5 Solder Imited Benefit Plan  3.0 Comprehensive Medical  3.3 Addicare Supplement.  3.5 Solder Reserves and their dependents against the risk of insolvency including hold harmless provisions, conversion privileges with other carriers, agreements with providers to continue rendering services, and any other agreements.  3.5 Reserve Remain Reserves Remain Reserves Reserves Reserves Reserves Reserves Remain Reserves Reserves Reserves Reserves Reserves Reserves Reserves Reserves					
2.1 Premium Numerator 3.392,747.679 7;81 (94.902 2.2 Premium Denominator 3.392,747.679 7;81 (94.902 2.3 Premium Ratio (2.12.2) 1.000 1.000 2.4 Reserve Numerator 461.064,517 75.075,916 2.5 Reserve Numerator 461.064,517 75.075,916 2.6 Reserve Ratio (2.412.5) 1.000 1.000 2.1 Reserve Ratio (2.412.5) 1.000 1.000 2.1 Reserve Ratio (2.412.5) 1.000 1.000 2.1 Reserve Ratio (2.412.5) 775,075,916 2.5 Reserve Ratio (2.412.5) 1.000 1.000 2.6 Reserve Ratio (2.412.5) 775,075,916 2.7 Reserve Ratio (2.412.5) 1.000 1.000 2.8 Reserve Ratio (2.412.5) 75,075,916 2.9 Reserve Ratio (2.412.5) 1.000 1.000 2.1 Has the reporting entity received any endowment or gift from contracting hospitals, physicians, dentists, or others that is agreed will be returned when, as and if the earnings of the reporting entity permits?  2.1 If yes, give particulars:  2.2 If yes, give particulars:  2.3 Have copies of all agreements staling the period and nature of hospitals', physicians', and dentists' care offered to subscribers and dependents been filled with the appropriate regulatory agency?  2.1 If not previously filed, furnish herewith a copy(ies) of such agreement(s). Do these agreements include additional benefits offered?  2.2 If not previously filed, furnish herewith a copy(ies) of such agreement(s). Do these agreements include additional benefits offered?  2.3 Maximum retained risk (see instructions)  3.3 Comprehensive Medical  3.3 Addicare Supplement.  3.4 Solder Supplement.  3.5 Solder Imited Benefit Plan  3.0 Comprehensive Medical  3.3 Addicare Supplement.  3.5 Solder Reserves and their dependents against the risk of insolvency including hold harmless provisions, conversion privileges with other carriers, agreements with providers to continue rendering services, and any other agreements.  3.5 Reserve Remain Reserves Remain Reserves Reserves Reserves Reserves Reserves Remain Reserves Reserves Reserves Reserves Reserves Reserves Reserves Reserves					
Current Year Premium Numerator	2.	Health Test:			
2.1 Premium Numerator 3.392.747, 679 7, 261 (04) 902 2.2 Premium Denominator 3.392.747, 679 7, 261 (04) 902 2.3 Premium Patio (2.1/2.2) 1.000 1.000 2.4 Reserve Numerator 461, 084, 577 757, 075, 316 2.5 Reserve Denominator 561, 084, 577 75, 075, 316 2.6 Reserve Denominator 561, 084, 577 75, 075, 316 2.7 Reserve Denominator 561, 084, 577 75, 075, 316 2.8 Reserve Denominator 561, 084, 577 75, 075, 316 2.9 Reserve Ratio (2.4/2.5) 1.000 1,000 2.1 Has the reporting entity received any endowment or gift from contracting hospitals, physicians, dentists, or others that is agreed will be returned when, as and if the earnings of the reporting entity permits? 2.1 If yes, give particulars: 2.1 Have copies of all agreements stating the period and nature of hospitals, physicians*, and dentists* care offered to subscribers and dependents been filed with the appropriate regulatory agency? 3.1 Have copies of all agreements stating the period and nature of hospitals*, physicians*, and dentists* care offered to subscribers and dependents been filed with the appropriate regulatory agency? 3.1 No [ ] 3.1 If not previously filed, furnish herewith a copy(les) of such agreement(s). Do these agreements include additional benefits offered? 3.2 If no, explain: 3.3 Maximum retained risk (see instructions) 3.3 Maximum retained risk (see instructions) 3.3 Maximum retained risk (see instructions) 3.3 Comprehensive Medical \$ 1,000,000 3.3 Obstruct Limited Benefit Plan \$ 0.0 3.3 Obstruct Limited Benefit Plan \$ 0.0 3.3 Obstruct Limited Benefit Plan \$ 0.0 3.3 Obstruct Limited Benefit Plan \$ 0.0 3.3 Obstruct Limited Benefit Plan \$ 0.0 3.3 Obstruct Limited Benefit Plan \$ 0.0 3.3 Obstruct Limited Benefit Plan \$ 0.0 3.3 Obstruct Limited Benefit Plan \$ 0.0 3.3 Obstruct Limited Benefit Plan \$ 0.0 3.3 Obstruct Limited Benefit Plan \$ 0.0 3.3 Obstruct Limited Benefit Plan \$ 0.0 3.3 Obstruct Limited Benefit Plan \$ 0.0 3.3 Obstruct Limited Benefit Plan \$ 0.0 3.3 Obstruct Limited Benefit Plan \$ 0.0 3.3 Obstruct Limited Benefit Plan \$ 0.0 3.3 Obstruct Limited					
2.2 Premium Denominator		2.1 Premium Numerator			
2.3 Premium Ratio (2-1/2.2)					
2.4 Reserve Numerator					
2.5 Reserve Denominator		2.4 Reserve Numerator	461 064 517 775 075 916		
2.6 Reserve Ratio (2.4/2.5)		2.5 Reserve Denominator			
Has the reporting entity received any endowment or gift from contracting hospitals, physicians, dentists, or others that is agreed will be returned when, as and if the earnings of the reporting entity permits?  If yes, give particulars:  If yes, give particulars:  If yes, give particulars:  If yes give particulars:  If yes give particulars:  If yes give particulars:  If yes give particulars:  If yes give particulars:  If yes give particulars:  If yes give particulars:  If not previously filed, furnish herewith a copy(ies) of such agreement(s). Do these agreements include additional benefits offered?  Yes [ X ] No [					
returned when, as and if the earnings of the reporting entity permits? Yes [] No [X]  If yes, give particulars:  Have copies of all agreements stating the period and nature of hospitals', physicians', and dentists' care offered to subscribers and dependents been filed with the appropriate regulatory agency? Yes [X] No []  If not previously filed, furnish herewith a copy(les) of such agreement(s). Do these agreements include additional benefits offered? Yes [X] No []  Does the reporting entity have stop-loss reinsurance? Yes [X] No []  If no, explain:  Maximum retained risk (see instructions) 5.31 Comprehensive Medical Signal		,			
dependents been filed with the appropriate regulatory agency? Yes [ X ] No [ ]  1.2 If not previously filed, furnish herewith a copy(ies) of such agreement(s). Do these agreements include additional benefits offered? Yes [ X ] No [ ]  1.5 Does the reporting entity have stop-loss reinsurance? Yes [ X ] No [ ]  1.6 Describe arrangement which the reporting entity may have to protect subscribers and their dependents against the risk of insolvency including hold harmless provisions, conversion privileges with other carriers, agreements with providers to continue rendering services, and any other agreements:  1. Provider contracts include hold harmless and continuation of benefits provisions. Insurer has an indemnity agreement with the parent company.  1. Does the reporting entity set up its claim liability for provider services on a service date basis? Yes [ X ] No [ ]  1. Does the reporting entity have business subject to premium rate guarantees?  1. Does the reporting entity have business subject to premium rate guarantees?  1. Ves [ X ] No [ ]  1. Does the reporting entity have business subject to premium rate guarantees?  1. Ves, direct premium earned:  1. 459, 416  1. 16, 169, 348  1. 17, 169, 348  1. 18, 18, 18, 19, 19, 19, 21, 21, 21, 21, 21, 21, 21, 21, 21, 21	3.2	returned when, as and if the earnings of the reporting entity permits?		Yes [ ]	No [ X ]
dependents been filed with the appropriate regulatory agency? Yes [ X ] No [ ]  1.2 If not previously filed, furnish herewith a copy(ies) of such agreement(s). Do these agreements include additional benefits offered? Yes [ X ] No [ ]  1.5 Does the reporting entity have stop-loss reinsurance? Yes [ X ] No [ ]  1.6 Describe arrangement which the reporting entity may have to protect subscribers and their dependents against the risk of insolvency including hold harmless provisions, conversion privileges with other carriers, agreements with providers to continue rendering services, and any other agreements:  1. Provider contracts include hold harmless and continuation of benefits provisions. Insurer has an indemnity agreement with the parent company.  1. Does the reporting entity set up its claim liability for provider services on a service date basis? Yes [ X ] No [ ]  1. Does the reporting entity have business subject to premium rate guarantees?  1. Does the reporting entity have business subject to premium rate guarantees?  1. Ves [ X ] No [ ]  1. Does the reporting entity have business subject to premium rate guarantees?  1. Ves, direct premium earned:  1. 459, 416  1. 16, 169, 348  1. 17, 169, 348  1. 18, 18, 18, 19, 19, 19, 21, 21, 21, 21, 21, 21, 21, 21, 21, 21		Lique poping of all agreements stating the poping and nature of hoppitals! showing	ione' and denticts' age offered to subscribers and		
Does the reporting entity have stop-loss reinsurance?    Yes [ X ] No [ ]	T. I			Yes [ X ]	No [ ]
Maximum retained risk (see instructions)  5.31 Comprehensive Medical \$ 1,000,000 5.32 Medical Only \$	1.2	If not previously filed, furnish herewith a copy(ies) of such agreement(s). Do these	e agreements include additional benefits offered?	Yes [ ]	No [ X ]
Maximum retained risk (see instructions)  5.31 Comprehensive Medical \$	5.1	Does the reporting entity have stop-loss reinsurance?		Yes [ X ]	No [ ]
5.32 Medical Only \$	5.2	If no, explain:			
5.32 Medical Only \$	5.3	Maximum retained risk (see instructions)	5.31 Comprehensive Medical	\$	1,000,000
5.33 Medicare Supplement \$		·	5.32 Medical Only	\$	0
5.34 Dental & Vision					
5.36 Other			5.34 Dental & Vision	\$	0
Describe arrangement which the reporting entity may have to protect subscribers and their dependents against the risk of insolvency including hold harmless provisions, conversion privileges with other carriers, agreements with providers to continue rendering services, and any other agreements:  Provider contracts include hold harmless and continuation of benefits provisions. Insurer has an indemnity agreement with the parent company.  1.1 Does the reporting entity set up its claim liability for provider services on a service date basis?  1.2 If no, give details  1.3 Number of providers at start of reporting year 459, 416 8.2 Number of providers at end of reporting year 472,557 9.1 Does the reporting entity have business subject to premium rate guarantees?  1.4 Does the reporting entity have business subject to premium rate guarantees?  1.5 Provide the following information regarding participating providers:  1.6 Does the reporting entity have business subject to premium rate guarantees?  1.7 Pos [ X ] No [ ]  1.8 If yes, direct premium earned:  1.7 Does the reporting entity have business between 15-36 months\$  1.7 Does the reporting entity have business subject to premium rate guarantees?					
hold harmless provisions, conversion privileges with other carriers, agreements with providers to continue rendering services, and any other agreements:  Provider contracts include hold harmless and continuation of benefits provisions. Insurer has an indemnity agreement with the parent company.  1.1 Does the reporting entity set up its claim liability for provider services on a service date basis?			5.36 Other	\$	0
Provider contracts include hold harmless and continuation of benefits provisions. Insurer has an indemnity agreement with the parent company.  1.1 Does the reporting entity set up its claim liability for provider services on a service date basis?  1.2 If no, give details  1.3 Provide the following information regarding participating providers:  1.4 Number of providers at start of reporting year 459,416  1.5 Roughly set up its claim liability for provider services on a service date basis?  1.6 Provide the following information regarding participating providers:  1.7 No [ ]  1.8 Provide the following information regarding participating providers:  1.9 No [ ]  1.9 Provide the following entity have business subject to premium rate guarantees?  1.9 Provide the following information regarding participating providers:  1.0 Provide the following information regarding participating providers:  1.0 Provide the following information regarding participating providers:  1.0 Provide the following information regarding participating providers:  1.0 Provide the following information regarding participating providers:  1.0 Provide the following information regarding participating providers:  1.0 Provide the following information regarding participating providers:  1.0 Provide the following information regarding participating providers:  1.0 Provide the following information regarding participating providers:  1.0 Provide the following information regarding participating providers:  1.0 Provide the following information regarding participating providers:  1.0 Provide the following information regarding participating providers:  1.0 Provide the following information regarding participating providers:  1.0 Provide the following information regarding participating providers:  1.0 Provide the following information regarding participating providers:  1.0 Provide the following information regarding participating providers:  1.0 Provide the following information regarding participating providers:  1.0 Provide the following information	6.	hold harmless provisions, conversion privileges with other carriers, agreements v			
8. Provide the following information regarding participating providers: 8.1 Number of providers at start of reporting year		Provider contracts include hold harmless and continuation of benefits provisions.			
8. Provide the following information regarding participating providers:  8.1 Number of providers at start of reporting year	7.1	Does the reporting entity set up its claim liability for provider services on a service	e date basis?	Yes [ X ]	No [ ]
8.2 Number of providers at end of reporting year	7.2	If no, give details			
8.2 Number of providers at end of reporting year	8.	Provide the following information regarding participating providers:	8.1 Number of providers at start of reporting year		459.416
Does the reporting entity have business subject to premium rate guarantees?  9.21 Business with rate guarantees between 15-36 months\$		2			
9.21 Business with rate guarantees between 15-36 months\$			,		,
	9.1	Does the reporting entity have business subject to premium rate guarantees?		Yes [ X ]	No [ ]
	9.2	If yes, direct premium earned:			

## **GENERAL INTERROGATORIES**

10.1	D.1 Does the reporting entity have Incentive Pool, Withhold or Bonus Arrangements in its provider contracts?			( )	No [	[ ]	
10.2	If yes:	10.21 Maximum amount payable bonuses	\$		26,6	627,93	38
		10.22 Amount actually paid for year bonuses	\$		47,0	J83, 18	38
		10.23 Maximum amount payable withholds	\$				0
		10.24 Amount actually paid for year withholds	\$				0
11.1	Is the reporting entity organized as:						
		11.12 A Medical Group/Staff Model,	Yes [	]	No	[ X ]	
		11.13 An Individual Practice Association (IPA), or, .	Yes [	]	No	[ X ]	
		11.14 A Mixed Model (combination of above)?	Yes [	]	No	[ X ]	
11.2	Is the reporting entity subject to Statutory Minimum Capital and Surplus Requirement	nts?	Yes [ )	Χ]	No [	[ ]	
11.3	If yes, show the name of the state requiring such minimum capital and surplus		 3929.0			9.011 .83	&
11.4	If yes, show the amount required.		\$			686,45	50
11.5	Is this amount included as part of a contingency reserve in stockholder's equity?		Yes [	]	No [	[ X ]	
11.6	If the amount is calculated, show the calculation						
	See RBC calculation or state regulation.						

12. List service areas in which reporting entity is licensed to operate:

is licensed to operate:
1 Name of Service Area
AL — Baldwin, Bibb, Clarke, Escambia, Fayette, Jefferson, Lauderdale, Lawrence, Limestone, Madison, Mobile, Shelby, Tuscaloosa, WalkerAZ — Statewide
AR — Baxter, Benton, Boone, Carroll, Cleburne, Craighead, Crawford, Faulkner, Franklin, Fulton, Garland, Hempstead, Howard, Independence, Izard, Jefferson, Johnson, Little River, Logan, Lonoke, Madison, Marion, Miller, Perry, Pope, Pulaski, Randolph, Saline, Searcy, Sebastian, Sevier, Sharp, Van Buren, Washington
ID - Ada, Bonner, Canyon, Kootenai, Payette; IL - Boone, Brown, Bureau, Cass, Cook, DeKalb, Dewitt, DuPage, Fulton, Grundy, Hancock, Henderson, Henry, Kane, Kankakee, Kendall, Knox, Lake, LaSalle, Lee, Livingston, Logan, Madison, Marshall, McDonough, McHenry, McLean, Mercer, Ogle, Peoria, Putman, Sangamon, Shuyler, St. Clair, Stark, Stephenson, Tazewell, Warren, Whiteside, Will, Winnebago, Woodford
IL - Statewide
KS - Butler, Douglas, Harvey, Jefferson, Johnson, Leavenworth, Miami, Sedgwick, Shawnee, Sumner, Wyandotte KY - Statewide
MO - Audrain, Barry, Barton, Benton, Boone, Callaway, Cass, Cedar, Christian, Clay, Cole, Cooper, Crawford, Dade, Dallas, Douglas, Franklin, Gasconade, Greene, Henry, Hickory, Howard, Howell, Jackson, Jasper, Jefferson, Johnson, Laclede, Lafayette, Lawrence, Lincoln, McDonald, Moniteau, Monroe, Montgomery, Newton, Ozark, Pettis, Platte, Polk, Pulaski, Ray, St. Charles, St. Clair, St. Francois, St. Louis, St. Louis City, Stone, Taney, Warren, Washington, Webster, Wright
Washington
NM - Bernalillo, San Miguel, Sandoval, Santa Fe, Torrance, Valencia OH - Allen, Butler, Carroll, Clark, Clermont, Columbiana, Cuyahoga, Delaware, Erie, Fairfield, Franklin, Geauga, Greene, Hamilton, Lake, Licking, Lorain, Lucas, Mahoning, Medina, Montgomery, Muskingum, Ottawa, Portage, Preble, Sandusky, Seneca, Stark, Summit, Trumbull, Union, Warren, Wayne, Wood
SC - Anderson, Berkeley, Calhoun, Charleston, Cherokee, Colleton, Dorchester, Greenville, Laurens, Lexington, Pickens, Richland, Spartanburg, York
TN - StatewideTX - Statewide
VA - Albemarle, Alexandria City, Arlington, Bedford, Bedford City, Bland, Botetourt, Bristol City, Buchanan, Buckingham, Charlottesville City, Chesapeake City, Chesterfield, Colonial Heights City, Craig, Dickenson, Dinwiddie, Fairfax, Fairfax City, Falls Church City, Fauquier, Floyd, Fluvanna, Franklin, Goochland, Grayson, Greene, Hampton City, Hanover, Henrico, Hopewell City, Isle of Wight, James City, Lee, Loudoun, Louisa, Manassas City, Manassas Park City, Montgomery, Nelson, Newport News City, Norfolk City, Norton City, Petersburg City, Poquoson City, Portsmouth City, Powhatan, Prince William, Pulaski, Radford City, Richmond City, Roanoke, Roanoke City, Russell, Salem City, Scott, Smyth, Suffolk City, Tazewell, Virginia Beach City, Washington, Williamsburg City, Wise, Wythe, York

## Attachment I.B.2-11: Humana Health Plan, Inc.'s 2018 Health Annual Statement

## ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Humana Health Plan Inc.

13.1	Do you act as a custodian for health savings accoun	nts?					Yes [ ]	No [ X ]	
13.2	If yes, please provide the amount of custodial funds	held as of the re	porting date				\$		0
13.3	Do you act as an administrator for health savings ac	counts?					Yes [ ]	No [ X ]	
13.4	If yes, please provide the balance of funds administe	ered as of the rep	porting date				\$		0
14.1 14.2	Are any of the captive affiliates reported on Schedul If the answer to 14.1 is yes, please provide the follow		orized reinsurers?			Yes [	] No [ X ]	N/A [	]
	1	2	3	4	Assets	Supporting Reserve	e Credit		
	Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	5 Letters of Credit	6 Trust Agreements	7 Other		
15.	Provide the following for individual ordinary life insurceded):	ance* policies (l	J.S. business only	,	· ·	ince assumed or	\$		0
						าร			
						Lives			
	Term(whether full und Whole Life (whether f Variable Life (with or Universal Life (with or Variable Universal Life	derwriting, limited full underwriting, without secondar without second	limited underwritir ry gurarantee) ary gurarantee)	issue, "short form ang, jet issue, "short	,				
16.	Is the reporting entity licensed or chartered, registered	ed, qualified, elig	gible or writing bus	iness in at least two	o states?		Yes [ X ] No	[ ]	
16.1	If no, does the reporting entity assume reinsurance to domicile of the reporting entity?						Yes [ ] No	[ ]	

## **FIVE-YEAR HISTORICAL DATA**

		1 2018	2 2017	3 2016	4 2015	5 2014
	Balance Sheet (Pages 2 and 3)					
1.	Total admitted assets (Page 2, Line 28)	1,430,696,632	2,029,137,243	1,678,617,912	1,385,609,992	1,275,064,733
2.	Total liabilities (Page 3, Line 24)	672,774,213	1,030,251,848	811,886,637	784,302,879	689,419,018
3.	Statutory minimum capital and surplus requirement	343,686,450	565,411,866	573,608,004	492,893,388	405,952,914
4.	Total capital and surplus (Page 3, Line 33)	757,922,419	998,885,395	866,731,275	601,307,113	585,645,715
	Income Statement (Page 4)					
5.	Total revenues (Line 8)	3,931,859,439	7,259,627,246	7,278,938,667	5,790,931,713	4,947,145,952
6.	Total medical and hospital expenses (Line 18)	3,254,569,740	6, 185,671,424	6,237,283,430	5,084,967,633	4,233,116,896
7.	Claims adjustment expenses (Line 20)	155,274,477	294,827,938	298,427,592	279,589,364	241,452,076
8.	Total administrative expenses (Line 21)	392,529,209	625,730,975	696,522,991	523,929,156	505,296,529
9.	Net underwriting gain (loss) (Line 24)	128,772,013	153,679,840	86,271,502	(118,334,712)	(37,223,885)
10.	Net investment gain (loss) (Line 27)	32,607,587	29,294,149	22,751,878	31,271,266	22,246,902
11.	Total other income (Lines 28 plus 29)	(15,674)	(1,370,191)	(30,766)	(93,329)	(200,886)
12.	Net income or (loss) (Line 32)	125,697,980	117,159,688	36,960,509	(102,885,890)	(49,084,294)
	Cash Flow (Page 6)					
13.	Net cash from operations (Line 11)	(160,653,986)	409,058,576	92,975,439	(65,987,280)	(32,225,379)
	Risk-Based Capital Analysis					
14.	Total adjusted capital	757,922,419	998,885,395	866,731,275	601,307,113	585,645,715
15.	Authorized control level risk-based capital	114,562,150	188,470,622	191,202,668	164,297,796	135,317,638
	Enrollment (Exhibit 1)					
16.	Total members at end of period (Column 5, Line 7)	621,971	947,893	968,163	861,463	823,465
17.	Total members months (Column 6, Line 7)	7,421,748	11,206,720	11,376,388	9,944,267	8,974,656
	Operating Percentage (Page 4) (Item divided by Page 4, sum of Lines 2, 3 and 5) x 100.0					
18.	Premiums earned plus risk revenue (Line 2 plus Lines 3 and 5)	100.0	100.0	100.0	100.0	100.0
19.	Total hospital and medical plus other non-health (Lines 18 plus Line 19)	82.8	85.2	85.7	87.8	85.6
20.	Cost containment expenses	3.2	3.3	3.4		4.0
21.	Other claims adjustment expenses					
22.	Total underwriting deductions (Line 23)					
23.	Total underwriting gain (loss) (Line 24)	3.3	2.1	1.2	(2.0)	(8.0)
	Unpaid Claims Analysis (U&I Exhibit, Part 2B)					
24.	Total claims incurred for prior years (Line 13, Col. 5)	527,091,136	502,585,203	396,875,587	407,680,313	280,827,191
25.	Estimated liability of unpaid claims-[prior year (Line 13, Col. 6)]	602,415,141	509,609,909	422,286,678	415,727,854	302,970,154
	Investments In Parent, Subsidiaries and Affiliates					
26.	Affiliated bonds (Sch. D Summary, Line 12, Col. 1)	0	0	0	0	0
27.	Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)	0	0	0	0	0
28.	Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)	16,619,557	19,410,905	23,250,237	23,959,920	27, 164, 548
29.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
30.	Affiliated mortgage loans on real estate				0	0
31.	All other affiliated					0
32.	Total of above Lines 26 to 31					
33.	Total investment in parent included in Lines 26 to	. ,	, ,	, , ,		
	31 above.  If a party to a merger, have the two most recent years of	0	0	0	. 0	0



## **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	•	
NAIC Group Code 0119 BUSINES	SS IN THE STATE OF	Alabama				DURING THE YE	AR 2018	NAIC Cor	mpany Code	95885
·	1	Comprehensive (F	Hospital & Medical)	4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	26,225	0	0	0	0	0	0	26,225	0	
2. First Quarter	0	0	0	0	0	0	0	0	0	
3. Second Quarter	0	0	0	0	0	0	0	0	0	
4. Third Quarter	1	0	0	0	0	0	0	1	0	
5. Current Year	1	0	0	0	0	0	0	1	0	(
6. Current Year Member Months	(84)	0	0	0	0	16	0	(100)	0	1
Total Member Ambulatory Encounters for Year:										
7 Physician	47,425	0	0	0	0	0	0	47,425	0	(
8. Non-Physician	28,101	0	0	0	0	0	0	28,101	0	
9. Total	75,526	0	0	0	0	0	0	75,526	0	
10. Hospital Patient Days Incurred	15,931	0	0	0	0	0	0	15,931	0	
11. Number of Inpatient Admissions	740	0	0	0	0	0	0	740	0	
12. Health Premiums Written (b)	(360,219)	0	0	0	0	10	0	(360,229)	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	1
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	(360,219)	0	0	0	0	10	0	(360,229)	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	14,002,228	0	0	0	0	(70)	0	14,002,298	0	
18 Amount Incurred for Provision of Health Care Services	(3,370,415)	0	0	0	0	(71)	0	(3,370,344)	0	



## **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	N)	
NAIC Group Code 0119 BUSII	NESS IN THE STATE OF					DURING THE YE	AR 2018	NAIC Cor	mpany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	75,702	0	23,811	0	0	0	1,697	50 , 194	0	
2. First Quarter	86,014	0	22,589	0	0	0	1,417	62,008	0	
3. Second Quarter	87,072	0	22,109	0	0	0	1,382	63,581	0	
4. Third Quarter	87,849	0	21,392	0	0	0	1,364	65,093	0	
5. Current Year	88,951	0	21,070	0	0	0	1,343	66,538	0	
6. Current Year Member Months	1,044,276	0	262,415	0	0	0	16,411	765,450	0	
Total Member Ambulatory Encounters for Year:										
7 Physician	1,325,196	218	110,391	0	0	0	16,693	1, 197,894	0	
8. Non-Physician	507,583	74	17,992	0	0	0	6,283	483,234	0	
9. Total	1,832,779	292	128,383	0	0	0	22,976	1,681,128	0	
10. Hospital Patient Days Incurred	137,539	10	4,589	0	0	0	700	132,240	0	
11. Number of Inpatient Admissions	15,408	4	829	0	0	0	76	14,499	0	
12. Health Premiums Written (b)	694,728,935	35,398	70,347,602	0	0	0	9,565,042	614,780,893	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	694,728,935	35,398	70,347,602	0	0	0	9,565,042	614,780,893	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	594,438,347	721,077	61,173,999	0	0	0	9,257,446	523,285,825	0	
18 Amount Incurred for Provision of Health Care Service	es 597,939,711	573,721	60,013,093	0	0	0	10,022,192	527,330,705	0	

<sup>(</sup>a) For health business: number of persons insured under PPO managed care products ......

<sup>25,544</sup> and number of persons insured under indemnity only products

<sup>(</sup>b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$



## **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	•	
IAIC Group Code 0119 BUSINE	SS IN THE STATE OF					DURING THE YE			mpany Code	95885
	1	Comprehensive (F	Hospital & Medical)	4	5	6	7	8	9	10
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	32,319	0	0	0	0	0	0	32,319	0	
2. First Quarter	2	0	0	0	0	0	0	2	0	
3. Second Quarter	2	0	0	0	0	0	0	2	0	
4. Third Quarter	2	0	0	0	0	0	0	2	0	
5. Current Year	3	0	0	0	0	0	0	3	0	
6. Current Year Member Months	(140)	0	0	0	0	0	0	(140)	0	
Total Member Ambulatory Encounters for Year:										
7 Physician	40,050	0	0	0	0	0	0	40,050	0	
8. Non-Physician	32,564	0	0	0	0	0	0	32,564	0	
9. Total	72,614	0	0	0	0	0	0	72,614	0	
10. Hospital Patient Days Incurred	20,780	0	0	0	0	0	0	20,780	0	
11. Number of Inpatient Admissions	924	0	0	0	0	0	0	924	0	
12. Health Premiums Written (b)	(1,992,030)	0	0	0	0	0	0	(1,992,030)	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	(1,992,030)	0	0	0	0	0	0	(1,992,030)	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	20,986,357	0	0	0	0	0	0	20,986,357	0	
18 Amount Incurred for Provision of Health Care Services	(5,738,581)	0	0	0	0	0	0	(5,738,581)	0	

<sup>(</sup>a) For health business: number of persons insured under PPO managed care products \_\_\_\_\_\_\_3 and number of persons insured under indemnity only products \_\_\_\_\_\_0

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ \_\_\_\_\_\_(1,992,030)



## **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	•	
NAIC Group Code 0119 BUSINE	SS IN THE STATE OF	Colorado				DURING THE YE	AR 2018	NAIC Cor	mpany Code	95885
	1	Comprehensive (F		4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	39,327	0	14,163	0	0	0	886	24,278	0	
2. First Quarter	42,187	0	14 , 164	0	0	0	957	27,066	0	
3. Second Quarter	41,918	0	13,513	0	0	0	956	27,449	0	
4. Third Quarter	41,751	0	12,946	0	0	0	996	27,809	0	
5. Current Year	42,003	0	12,883	0	0	0	1,003	28,117	0	(
6. Current Year Member Months	502,853	12	161,400	0	0	0	11,614	329,827	0	(
Total Member Ambulatory Encounters for Year:										
7 Physician	523,795	481	70,285	0	0	0	6, 109	446,920	0	
8. Non-Physician	291,243	272	21,457	0	0	0	2,131	267,383	0	(
9. Total	815,038	753	91,742	0	0	0	8,240	714,303	0	
10. Hospital Patient Days Incurred	59,474	107	2,932	0	0	0	135	56,300	0	
11. Number of Inpatient Admissions	6,668	5	430	0	0	0	36	6,197	0	(
12. Health Premiums Written (b)	317,299,383	(129,785)	55,778,056	0	0	0	4,710,415	256,940,697	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	(
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	317,384,907	(129,785)	55,863,580	0	0	0	4,710,415	256,940,697	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	261,656,803	(317, 156)	45,534,539	0	0	0	4,283,168	212, 156, 252	0	
18 Amount Incurred for Provision of Health Care Services	262,515,381	(639, 154)	46,309,190	0	0	0	4,417,486	212,427,859	0	ı

<sup>(</sup>a) For health business: number of persons insured under PPO managed care products ...

<sup>....13,575</sup> and number of persons insured under indemnity only products

<sup>(</sup>b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ ......



## **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	•	
NAIC Group Code 0119 BUSINES:	S IN THE STATE OF	Idaho				DURING THE YE	AR 2018	NAIC Con	npany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	3,796	0	0	0	0	0	0	3,796	0	
2. First Quarter	0	0	0	0	0	0	0	0	0	
3. Second Quarter	0	0	0	0	0	0	0	0	0	
4. Third Quarter	0	0	0	0	0	0	0	0	0	
5. Current Year	0	0	0	0	0	0	0	0	0	
6. Current Year Member Months	9	0	0	0	0	0	0	9	0	
Total Member Ambulatory Encounters for Year:										
7 Physician	3,941	0	0	0	0	0	0	3,941	0	
8. Non-Physician	6,897	0	0	0	0	0	0	6,897	0	
9. Total	10,838	0	0	0	0	0	0	10,838	0	
10. Hospital Patient Days Incurred	1,309	0	0	0	0	0	0	1,309	0	
11. Number of Inpatient Admissions	106	0	0	0	0	0	0	106	0	
12. Health Premiums Written (b)	(76,223)	0	0	0	0	0	0	(76,223)	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	(76,223)	0	0	0	0	0	0	(76,223)	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	3,622,341	0	0	0	0	0	0	3,622,341	0	
18 Amount Incurred for Provision of Health Care Services	264,769	0	0	0	0	0	0	264,769	0	



## **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	,	
NAIC Group Code 0119 BUSINES	SS IN THE STATE OF	Illinois				DURING THE YE	AR 2018	NAIC Co	mpany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	114,919	3,633	12,508	0	0	0	5,977	77,098	15,703	(
2. First Quarter	36,707	0	12,446	0	0	0	5,546	8,987	9,728	
3. Second Quarter	36,899	0	12,288	0	0	0	5,464	9,261	9,886	0
4. Third Quarter	35,425	0	11,046	0	0	0	5,402	9, 195	9,782	0
5. Current Year	35,427	0	11,076	0	0	0	5,328	9,186	9,837	0
Current Year Member Months	420,578	29	126,985	0	0	0	64,675	110,032	118,857	C
Total Member Ambulatory Encounters for Year:										
7 Physician	681,361	2,109	68,271	0	0	0	74,806	326,085	210,090	0
8. Non-Physician	474,996	1,039	26,611	0	0	0	28,977	209,915	208,454	
9. Total	1,156,357	3,148	94,882	0	0	0	103,783	536,000	418,544	(
10. Hospital Patient Days Incurred	199,610	273	3,496	0	0	0	6,466	56,051	133,324	(
11. Number of Inpatient Admissions	7,218	29	611	0	0	0	386	3,958	2,234	(
12. Health Premiums Written (b)	308,317,273	(2,902,650)	56,937,918	0	0	0	47,022,069	140,012,302	67,247,634	(
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	(
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	(
15. Health Premiums Earned	307,756,550	(2,902,650)	56,937,918	0	0	0	47,022,069	141,322,514	65,376,699	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	(
17. Amount Paid for Provision of Health Care Services	315, 124, 124	1,320,595	51,296,755	0	0	0	38,670,547	152,128,111	71,708,116	
18 Amount Incurred for Provision of Health Care Services	238,106,053	(913,784)	50,354,086	0	0	0	36,798,556	99,782,300	52,084,895	(



## **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION Humana Health Plan, Inc. 2. Louisville, KY

								(LOCATIO	•	
NAIC Group Code 0119 BUSINESS	S IN THE STATE OF					DURING THE YE	AR 2018	NAIC Co	mpany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	37,167	0	6,079	0	0	0	0	31,088	0	0
2. First Quarter	7,943	0	7,943	0	0	0	0	0	0	(
3. Second Quarter	8,850	0	8,850	0	0	0	0	0	0	c
4. Third Quarter	9,997	0	9,997	0	0	0	0	0	0	C
5. Current Year	12,176	0	12,176	0	0	0	0	0	0	C
Current Year Member Months	111,366	0	111,466	0	0	0	0	(100)	0	0
Total Member Ambulatory Encounters for Year:										
7 Physician	111,633	0	68,585	0	0	0	0	43,048	0	0
8. Non-Physician	67,765	0	29,982	0	0	0	0	37,783	0	C
9. Total	179,398	0	98,567	0	0	0	0	80,831	0	(
10. Hospital Patient Days Incurred	22,061	0	2,853	0	0	0	0	19,208	0	(
11. Number of Inpatient Admissions	1,468	0	480	0	0	0	0	988	0	(
12. Health Premiums Written (b)	42,502,737	0	42,336,050	0	0	0	0	166,687	0	C
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	(
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	42,502,737	0	42,336,050	0	0	0	0	166,687	0	0
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	(
17. Amount Paid for Provision of Health Care Services	58,386,197	0	33,596,814	0	0	0	0	24,789,383	0	(
18 Amount Incurred for Provision of Health Care Services	40,446,863	0	37,273,188	0	0	0	0	3,173,675	0	C



## **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION Humana Health Plan, Inc. 2. Louisville, KY

								(LOCATIO	N)	
NAIC Group Code 0119 BUSINESS	S IN THE STATE OF					DURING THE YE	AR 2018	NAIC Cor	mpany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	19,664	0	228	0	0	0	3,115	16,321	0	0
2. First Quarter	19,897	0	328	0	0	0	2,837	16,732	0	0
3. Second Quarter	19,953	0	319	0	0	0	2,833	16,801	0	0
4. Third Quarter	20,000	0	311	0	0	0	2,780	16,909	0	0
5. Current Year	19,981	0	347	0	0	0	2,757	16,877	0	0
6. Current Year Member Months	238,803	0	3,846	0	0	0	33,255	201,702	0	0
Total Member Ambulatory Encounters for Year:										
7 Physician	358,084	0	1,971	0	0	0	29,863	326,250	0	0
8. Non-Physician	191,952	0	776	0	0	0	14,681	176,495	0	0
9. Total	550,036	0	2,747	0	0	0	44,544	502,745	0	0
10. Hospital Patient Days Incurred	49,462	0	79	0	0	0	1,434	47,949	0	C
11. Number of Inpatient Admissions	5,438	0	17	0	0	0	201	5,220	0	C
12. Health Premiums Written (b)	196,072,645	0	1,878,423	0	0	0	20,628,484	173,565,738	0	0
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	196,072,645	0	1,878,423	0	0	0	20,628,484	173,565,738	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	(
17. Amount Paid for Provision of Health Care Services	159,705,048	0	2,146,554	0	0	0	16,669,634	140,888,860	0	0
18 Amount Incurred for Provision of Health Care Services	157,561,724	0	1,341,724	0	0	0	17,272,979	138,947,021	0	0

(a) For health business: number of persons insured under PPO managed care products \_\_\_\_\_\_\_3, 142 and number of persons insured under indemnity only products \_\_\_\_\_\_0 .

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ \_\_\_\_\_\_173,565,738



## **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATION	١)	
NAIC Group Code 0119 BUSINESS	S IN THE STATE OF					DURING THE YE	AR 2018	NAIC Con	npany Code	95885
	1	Comprehensive (Ho		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:	Total	marvidaai	Стоир	Сирріспіспі	Offiny	Only	Treatif Benefit Flair	Wedicare	Wedicald	Other
l otal Members at end of:										
1. Prior Year	274,926	1,459	108,042	0	0	0	1,491	14,466	149,468	(
2. First Quarter	265,144	0	113,711	73	0	0	1,390	0	149,970	
3. Second Quarter	263,609	0	112,166	260	0	0	1,380	0	149,803	(
4. Third Quarter	262,364	0	112,557	465	0	0	1,351	0	147,991	
5. Current Year	260,777	2	111, 156	677	0	0	1,353	0	147,589	(
6. Current Year Member Months	3,182,247	(29)	1,349,207	3,737	0	0	16,356	20	1,812,956	(
Total Member Ambulatory Encounters for Year:										
7 Physician	4,316,114	1,683	949,466	4,952	0	0	15,735	25,316	3,318,962	
8. Non-Physician	2,394,020	739	390,519	1,854	0	0	6,407	18,285	1,976,216	(
9. Total	6,710,134	2,422	1,339,985	6,806	0	0	22,142	43,601	5,295,178	(
10. Hospital Patient Days Incurred	206,568	242	31,940	205	0	0	617	10,483	163,081	(
11. Number of Inpatient Admissions	41,931	7	5,490	36	0	0	101	448	35,849	(
12. Health Premiums Written (b)	1,514,991,799	1,358,939	570,725,496	511,608	0	0	8,474,906	(266,921)	934 , 187 , 771	(
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	(
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	(
15. Health Premiums Earned	1,514,991,799	1,358,939	570,725,496	511,608	0	0	8,474,906	(266,921)	934 , 187 , 771	(
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	(
17. Amount Paid for Provision of Health Care Services	1,404,921,589	132,356	466,512,112	382,976	0	0	8,279,158	9,890,581	919,724,406	(
18 Amount Incurred for Provision of Health Care Services	1,412,282,409	(893,093)	465,732,041	412,911	0	0	8,946,541	(2,193,622)	940,277,631	(



## **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	•	
NAIC Group Code 0119 BUSINES	S IN THE STATE OF	Missouri				DURING THE YE	AR 2018	NAIC Cor	npany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	46,155	0	168	0	0	0	0	45,987	0	(
2. First Quarter	45,934	0	22	0	0	0	0	45,912	0	(
3. Second Quarter	45,911	0	20	0	0	0	0	45,891	0	(
4. Third Quarter	45,991	0	21	0	0	0	0	45,970	0	
5. Current Year	46,084	0	21	0	0	0	0	46,063	0	(
6. Current Year Member Months	551,030	0	250	0	0	0	0	550,780	0	(
Total Member Ambulatory Encounters for Year:										
7 Physician	859,801	0	271	0	0	0	0	859,530	0	
8. Non-Physician	517,119	0	97	0	0	0	0	517,022	0	
9. Total	1,376,920	0	368	0	0	0	0	1,376,552	0	(
10. Hospital Patient Days Incurred	126,514	0	6	0	0	0	0	126,508	0	(
11. Number of Inpatient Admissions	14,360	0	2	0	0	0	0	14,358	0	(
12. Health Premiums Written (b)	497,852,493	0	267,608	0	0	0	0	497,584,885	0	(
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	(
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	(
15. Health Premiums Earned	497,852,493	0	267,608	0	0	0	0	497,584,885	0	(
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	(
17. Amount Paid for Provision of Health Care Services	406,578,753	0	151,706	0	0	0	(1,502)	406,428,549	0	(
18 Amount Incurred for Provision of Health Care Services	405,784,142	0	90,298	0	0	0	39	405,693,805	0	(



## **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	•	
NAIC Group Code 0119 BUSINES	S IN THE STATE OF	Nebraska				DURING THE YE	AR 2018	NAIC Con	npany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	1,269	0	0	0	0	0	0	1,269	0	
2. First Quarter	0	0	0	0	0	0	0	0	0	
3. Second Quarter	0	0	0	0	0	0	0	0	0	(
4. Third Quarter	0	0	0	0	0	0	0	0	0	
5. Current Year	0	0	0	0	0	0	0	0	0	(
Current Year Member Months	(1)	0	0	0	0	0	0	(1)	0	(
Total Member Ambulatory Encounters for Year:										
7 Physician	1,193	0	0	0	0	0	0	1 , 193	0	
8. Non-Physician	1,419	0	0	0	0	0	0	1,419	0	
9. Total	2,612	0	0	0	0	0	0	2,612	0	(
10. Hospital Patient Days Incurred	802	0	0	0	0	0	0	802	0	(
11. Number of Inpatient Admissions	26	0	0	0	0	0	0	26	0	(
12. Health Premiums Written (b)	(118,966)	0	0	0	0	0	0	(118,966)	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	(
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	(118,966)	0	0	0	0	0	0	(118,966)	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	(
17. Amount Paid for Provision of Health Care Services	672,569	0	0	0	0	0	0	672,569	0	
18 Amount Incurred for Provision of Health Care Services	(103,701)	0	0	0	0	0	0	(103,701)	0	

<sup>(</sup>a) For health business: number of persons insured under PPO managed care products \_\_\_\_\_\_0 and number of persons insured under indemnity only products \_\_\_\_\_0 b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ \_\_\_\_\_\_(118,966)



## **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATION	٧)	
IAIC Group Code 0119 BUS	SINESS IN THE STATE OF					DURING THE YE	EAR 2018	NAIC Com	npany Code	95885
	1	Comprehensive (Ho		4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	47,278	0	806	0	0	0	0	46,472	0	
2. First Quarter	714	0	714	0	0	0	0	0	0	
3. Second Quarter	709	0	709	0	0	0	0	0	0	
4. Third Quarter	774	0	774	0	0	0	0	0	0	
5. Current Year	655	0	655	0	0	0	0	0	0	
6. Current Year Member Months	8,416	0	8,516	0	0	0	0	(100)	0	
Total Member Ambulatory Encounters for Year:										
7 Physician	76,774	0	2,106	0	0	0	0	74,668	0	
8. Non-Physician		0	853	0	0	0	0	37,911	0	
9. Total	115,538	0	2,959	0	0	0	0	112,579	0	
10. Hospital Patient Days Incurred	15,309	0	85	0	0	0	0	15,224	0	
11. Number of Inpatient Admissions	1,444	0	25	0	0	0	0	1,419	0	
12. Health Premiums Written (b)	2,980,937	0	2,105,732	0	0	0	0	875,205	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	2,980,937	0	2,105,732	0	0	0	0	875,205	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	34,023,832	0	1,329,292	0	0	0	0	32,694,540	0	
18 Amount Incurred for Provision of Health Care Serv	rices 3,191,405	0	1,404,473	0	0	0	0	1,786,932	0	

<sup>(</sup>a) For health business: number of persons insured under PPO managed care products \_\_\_\_\_\_\_645 and number of persons insured under indemnity only products \_\_\_\_\_\_\_65, por health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ \_\_\_\_\_\_875,205



## **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	N)	
NAIC Group Code 0119 BUSIN	ESS IN THE STATE O					DURING THE YE			mpany Code	95885
	1	Comprehensive (F	lospital & Medical) 3	4	5	6	7	8	9	10
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	7,448	0	0	0	0	0	0	7,448	0	
2. First Quarter	9,930	0	0	0	0	0	0	9,930	0	
3. Second Quarter	10 , 177	0	0	0	0	0	0	10 , 177	0	
4. Third Quarter	10,456	0	0	0	0	0	0	10 , 456	0	
5. Current Year	10,664	0	0	0	0	0	0	10,664	0	
6. Current Year Member Months	122,681	0	0	0	0	0	0	122,681	0	
Total Member Ambulatory Encounters for Year:										, 
7 Physician	150,745	0	0	0	0	0	0	150,745	0	
8. Non-Physician	95,611	0	0	0	0	0	0	95,611	0	
9. Total	246,356	0	0	0	0	0	0	246,356	0	
10. Hospital Patient Days Incurred	21,396	0	0	0	0	0	0	21,396	0	
11. Number of Inpatient Admissions	2,117	0	0	0	0	0	0	2,117	0	
12. Health Premiums Written (b)	88,458,721	0	0	0	0	0	0	88,458,721	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	88,458,721	0	0	0	0	0	0	88,458,721	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	70,148,268	0	0	0	0	0	0	70,148,268	0	
18 Amount Incurred for Provision of Health Care Services	71,929,490	0	0	0	0	0	0	71,929,490	0	



## **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPORT FOR: 1. CORPORATION					2						
									(LOCATIO	N)	
NAIC Group Code	BUSINES	BUSINESS IN THE STATE OF Ohio				5	DURING THE YE	EAR 2018	NAIC Co	NAIC Company Code	
		1	Comprehensive (Hospital & Medical)		4		6	7	8	9	10
			2	3							
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
		1001	marriada	Стоир	Сарріотопі	Only	Only	Tioditi Bollont Fall	Modicare	Wicardara	01101
Total Members at end of:											
1. Prior Year								-			
2. First Quarter											
Second Quarter											
4. Third Quarter											
5. Current Year											
6. Current Year Member Months											
Total Member Ambulatory Encounters	s for Year:										
7 Physician											
8. Non-Physician				-				-			
9. Total											
10. Hospital Patient Days Incurred											
11. Number of Inpatient Admissions											
12. Health Premiums Written (b)											
13. Life Premiums Direct											
14. Property/Casualty Premiums Wr	ritten										
15. Health Premiums Earned								†			<u> </u>
16. Property/Casualty Premiums Ea	rned										
17. Amount Paid for Provision of He	alth Care Services										
18 Amount Incurred for Provision of	f Health Care Services										



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	•	
NAIC Group Code 0119 BUSINE	SS IN THE STATE OF	South Carolina	1			DURING THE YE	AR 2018	NAIC Cor	mpany Code	95885
	1	Comprehensive (H	lospital & Medical)	4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	42,771	0	0	0	0	0	0	42,771	0	
2. First Quarter	0	0	0	0	0	0	0	0	0	
3. Second Quarter	0	0	0	0	0	0	0	0	0	
4. Third Quarter	0	0	0	0	0	0	0	0	0	
5. Current Year	0	0	0	0	0	0	0	0	0	(
6. Current Year Member Months	(137)	0	0	0	0	0	0	(137)	0	(
Total Member Ambulatory Encounters for Year:										
7 Physician	54,798	0	0	0	0	0	0	54,798	0	
8. Non-Physician	43,728	0	0	0	0	0	0	43,728	0	
9. Total	98,526	0	0	0	0	0	0	98,526	0	
10. Hospital Patient Days Incurred	22,390	0	0	0	0	0	0	22,390	0	
11. Number of Inpatient Admissions	941	0	0	0	0	0	0	941	0	(
12. Health Premiums Written (b)	(1,777,395)	0	0	0	0	0	0	(1,777,395)	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	(
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	(1,777,395).	0	0	0	0	0	0	(1,777,395)	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	28,570,439	0	0	0	0	0	0	28,570,439	0	
18 Amount Incurred for Provision of Health Care Services	6,458	0	0	0	0	0	0	6,458	0	



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	•	
AIC Group Code 0119 BUSINE	SS IN THE STATE O					DURING THE YE		NAIC Con	npany Code	95885
	1	Comprehensive (Ho	ospital & Medical) 3	4	5	6	7	8	9	10
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	2,889	0	2,637	0	0	0	252	0	0	
2. First Quarter	2,440	0	2,243	0	0	0	197	0	0	
3. Second Quarter	2,412	0	2,211	0	0	0	201	0	0	
4. Third Quarter	2,294	0	2,096	0	0	0	198	0	0	
5. Current Year	2,295	0	2,099	0	0	0	196	0	0	
6. Current Year Member Months	28,543	0	26,228	0	0	0	2,315	0	0	
Total Member Ambulatory Encounters for Year:										
7 Physician	20,449	0	16,648	0	0	0	3,801	0	0	
8. Non-Physician	5,450	0	4,311	0	0	0	1,139	0	0	
9. Total	25,899	0	20,959	0	0	0	4,940	0	0	
10. Hospital Patient Days Incurred	669	0	555	0	0	0	114	0	0	
11. Number of Inpatient Admissions	101	0	91	0	0	0	10	0	0	
12. Health Premiums Written (b)	11,677,413	0	10,319,968	0	0	0	1,357,431	14	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	11,264,373	0	9,906,928	0	0	0	1,357,431	14	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	6,963,238	0	5,570,358	0	0	0	1,384,665	8,215	0	
18 Amount Incurred for Provision of Health Care Services	6,473,904	0	5,154,705	0	0	0	1,320,025	(826)	0	

<sup>(</sup>a) For health business: number of persons insured under PPO managed care products \_\_\_\_\_\_\_\_2, 114 and number of persons insured under indemnity only products \_\_\_\_\_\_\_\_\_14



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	,	
NAIC Group Code 0119 BUSINE	SS IN THE STATE OF	Texas				DURING THE YE	AR 2018	NAIC Cor	mpany Code	95885
	1	Comprehensive (H	lospital & Medical)	4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	100,088	0	0	0	0	0	0	100,088	0	
2. First Quarter	99,970	0	0	0	0	0	0	99,970	0	(
3. Second Quarter	100,821	0	0	0	0	0	0	100,821	0	0
4. Third Quarter	101,440	0	0	0	0	0	0	101,440	0	
5. Current Year	102,953	0	0	0	0	0	0	102,953	0	(
6. Current Year Member Months	1,211,506	0	0	0	0	0	0	1,211,506	0	C
Total Member Ambulatory Encounters for Year:										
7 Physician	2,050,520	0	0	0	0	0	0	2,050,520	0	
8. Non-Physician		0	0	0	0	0	0	1,062,814	0	
9. Total	3,113,334	0	0	0	0	0	0	3,113,334	0	
10. Hospital Patient Days Incurred	294,776	0	0	0	0	0	0	294,776	0	
11. Number of Inpatient Admissions	28,732	0	0	0	0	0	0	28,732	0	(
12. Health Premiums Written (b)	1, 196, 719, 390	0	0	0	0	0	0	1,196,719,390	0	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	(
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	1, 196, 719, 390	0	0	0	0	0	0	1, 196, 719, 390	0	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	1,026,916,695	0	0	0	0	0	0	1,026,916,695	0	
18 Amount Incurred for Provision of Health Care Services	1,020,719,081	0	0	0	0	0	0	1,020,719,081	0	(



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATION	١)	
NAIC Group Code 0119 BUSINESS	S IN THE STATE OF					DURING THE YE	AR 2018	NAIC Con	npany Code	95885
	1	Comprehensive (Hos		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	52,273	0	0	0	0	0	0	42,977	9,296	
2. First Quarter	0	0	0	0	0	0	0	0	0	
3. Second Quarter	0	0	0	0	0	0	0	0	0	
4. Third Quarter	0	0	0	0	0	0	0	0	0	
5. Current Year	0	0	0	0	0	0	0	0	0	(
6. Current Year Member Months	(151)	0	0	0	0	0	0	(113)	(38)	(
Total Member Ambulatory Encounters for Year:										
7 Physician	105,661	0	0	0	0	0	0	68,097	37,564	
8. Non-Physician	127,042	0	0	0	0	0	0	94 , 135	32,907	
9. Total	232,703	0	0	0	0	0	0	162,232	70,471	(
10. Hospital Patient Days Incurred	59,055	0	0	0	0	0	0	19,588	39,467	(
11. Number of Inpatient Admissions	1,170	0	0	0	0	0	0	998	172	(
12. Health Premiums Written (b)	(455,586)	0	0	0	0	0	0	(345,486)	(110,100)	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	(
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	(455,586)	0	0	0	0	0	0	(345,486)	(110,100)	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	(
17. Amount Paid for Provision of Health Care Services	40,073,156	0	0	0	0	0	0	35,038,194	5,034,962	
18 Amount Incurred for Provision of Health Care Services	(11,057,467)	0	0	0	0	0	0	(9,474,171)	(1,583,296)	(

<sup>(</sup>a) For health business: number of persons insured under PPO managed care products \_\_\_\_\_\_0 and number of persons insured under indemnity only products \_\_\_\_\_0.

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ \_\_\_\_\_\_(345,486)



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

								(LOCATIO	N)	
NAIC Group Code 0119 BUSINESS	S IN THE STATE OF					DURING THE YE	AR 2018	NAIC Cor	mpany Code	95885
	1	Comprehensive (F	lospital & Medical) 3	4	5	6	7	8	9	10
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	23,677	0	0	0	0	0	0	23,677	0	0
2. First Quarter	1	0	0	0	0	0	0	1	0	
3. Second Quarter	1	0	0	0	0	0	0	1	0	
4. Third Quarter	1	0	0	0	0	0	0	1	0	
5. Current Year	1	0	0	0	0	0	0	1	0	(
6. Current Year Member Months	(47)	0	0	0	0	0	0	(47)	0	С
Total Member Ambulatory Encounters for Year:										
7 Physician	36,027	0	0	0	0	0	0	36,027	0	
8. Non-Physician	22,182	0	0	0	0	0	0	22, 182	0	
9. Total	58,209	0	0	0	0	0	0	58,209	0	(
10. Hospital Patient Days Incurred	12,004	0	0	0	0	0	0	12,004	0	(
11. Number of Inpatient Admissions	672	0	0	0	0	0	0	672	0	(
12. Health Premiums Written (b)	139,736	0	0	0	0	0	0	139,736	0	(
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	(
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	139,736	0	0	0	0	0	0	139,736	0	(
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	(
17. Amount Paid for Provision of Health Care Services	15, 192,618	0	0	0	0	0	0	15, 192, 618	0	
18 Amount Incurred for Provision of Health Care Services	(1,098,573)	0	0	0	0	0	0	(1,098,573)	0	(

<sup>(</sup>a) For health business: number of persons insured under PPO managed care products \_\_\_\_\_\_\_1 and number of persons insured under indemnity only products \_\_\_\_\_\_0.

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ \_\_\_\_\_\_139,736



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

REPO	RT FOR: 1. CORPORATION					2					
									(LOCATIO	N)	
VAIC (	Group Code BUSIN	ESS IN THE STATE (					DURING THE Y	EAR 2018	NAIC Co	mpany Code	
		1	Comprehensive (H		4	5	6	7	8	9	10
			2	3							
					Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
		Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total	Members at end of:										
1.	Prior Year						-				
2.	First Quarter										
3.	Second Quarter										
4.	Third Quarter										
5.	Current Year										
	Current Year Member Months										
	Member Ambulatory Encounters for Year:										
7	Physician						-				
8.	Non-Physician						-				
9.	Total										
10.	Hospital Patient Days Incurred										
11.	Number of Inpatient Admissions										
12.	Health Premiums Written (b)										
	Life Premiums Direct										
	Property/Casualty Premiums Written										
	Health Premiums Earned.										
16.	Property/Casualty Premiums Earned										
17.	Amount Paid for Provision of Health Care Services						-				
18	Amount Incurred for Provision of Health Care Services	i									

<sup>(</sup>a) For health business: number of persons insured under PPO managed care products \_\_\_\_\_\_ and number of persons insured under indemnity only products (b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$\_\_\_\_\_\_



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

2. Louisville, KY REPORT FOR: 1. CORPORATION Humana Health Plan, Inc.

								(LOCATIO	,	
NAIC Group Code 0119 BUSINES	S IN THE STATE OF	Grand Total				DURING THE YE	AR 2018	NAIC Co	mpany Code	95885
	1	Comprehensive (H		4	5	6	7	8	9	10
		2	3							
				Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at end of:										
1. Prior Year	947,893	5,092	168,442	0	0	0	13,418	586,474	174,467	C
2. First Quarter	616,883	0	174,160	73	0	0	12,344	270,608	159,698	
3. Second Quarter	618,334	0	172 , 185	260	0	0	12,216	273,984	159,689	C
4. Third Quarter	618,345	0	171,140	465	0	0	12,091	276,876	157,773	C
5. Current Year	621,971	2	171,483	677	0	0	11,980	280,403	157,426	C
Current Year Member Months	7,421,748	12	2,050,313	3,737	0	16	144,626	3,291,269	1,931,775	C
Total Member Ambulatory Encounters for Year:										
7 Physician	10 , 763 , 567	4,491	1,287,994	4,952	0	0	147,007	5,752,507	3,566,616	C
8. Non-Physician	5,909,250	2,124	492,598	1,854	0	0	59,618	3, 135, 479	2,217,577	C
9. Total	16,672,817	6,615	1,780,592	6,806	0	0	206,625	8,887,986	5,784,193	C
10. Hospital Patient Days Incurred	1,265,649	632	46,535	205	0	0	9,466	872,939	335,872	C
11. Number of Inpatient Admissions	129,464	45	7,975	36	0	0	810	82,343	38,255	C
12. Health Premiums Written (b)	4,866,961,043	(1,638,098)	810,696,853	511,608	0	10	91,758,347	2,964,307,018	1,001,325,305	C
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	C
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	4,866,072,804	(1,638,098)	810,369,337	511,608	0	10	91,758,347	2,965,617,230	999,454,370	C
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	C
17. Amount Paid for Provision of Health Care Services	4,461,982,602	1,856,872	667,312,129	382,976	0	(70)	78,543,116	2,717,420,095	996,467,484	
18 Amount Incurred for Provision of Health Care Services	4,195,852,653	(1,872,310)	667,672,798	412,911	0	(71)	78,777,818	2,460,082,277	990,779,230	C

<sup>(</sup>a) For health business: number of persons insured under PPO managed care products \_\_\_\_\_\_\_\_182,374 and number of persons insured under indemnity only products \_\_\_\_\_\_\_\_

<sup>(</sup>b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ ...............2,964,307,018

# **SCHEDULE S - PART 1 - SECTION 2**

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13
									Reserve Liability			1
NAIC					Type of	Type of			Other Than for	Reinsurance Payable	Modified	1
Company Code	ID	Effective		Domiciliary Jurisdiction	Reinsurance	Business		Unearned	Unearned	on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	Premiums	Premiums	Premiums	Unpaid Losses	Reserve	Under Coinsurance
[										<b>-</b>		<b>†</b>
										+		<b>†</b>
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# **SCHEDULE S - PART 2**

Dainauranaa Daaayarahla an Daid and Hr	spaid Lagger Listed by Daingurin.	g Company as of December 31, Current Year
Reliabilite Recoverable on Faid and Or	ibaid Losses Listed by Reilisuilli	u Company as of December 51. Current real

1	2	3	4	5	6	7
NAIC Company	ID	Effective		Domiciliary		
Company	Number	Date	Name of Company	Jurisdiction	Paid Losses	Unpaid Losses
	otal Life and A	nnuity - U.S. A	Affiliates	garioaiotior:	0	0pa.a 200000
		nnuity - Non-L			0	0
		nnuity - Affiliat			0	0
1099999. To	otal Life and A	nnuity - Non-A	Affiliates		0	0
1199999. To	otal Life and A	nnuity			0	0
		and Health - U			0	0
			on-U.S. Affiliates		0	0
		and Health - At		107	0	0 571 004
		ealth - U.S. No		MT	0	90,571,804 90,571,804
		and Health - N			0	90,571,804
	otal Accident a		UT-Allillates		0	90,571,804
2399999. To	ntal II.S. (Sum	of 0399999	0899999, 1499999 and 1999999)		0	90,571,804
2499999 To	otal Non-LLS	(Sum of 06999	999, 0999999, 1799999 and 2099999)		0	00,071,004
2 100000. 10	J. C. C. C. C. C. C. C. C. C. C. C. C. C.	(Cum or cocci	300; 0000000; 1100000 und 2000000)		· ·	
[						
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0000000 To	tale Life Am	ouity and Accid	dent and Health		0	90,571,804
10 666666	iais - LIIE, AIII	nuity and ACCIO	uciil anu i icallii	ļ	U	90,571,804

# **SCHEDULE S - PART 3 - SECTION 2**

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

			Reinsurar	nce Ceded Accid	dent and Heal	in insurance Li	isted by Reinsuring C	ompany as of Dece	ember 31, Current Ye	ar			
1	2	3	4	5	6	7	8	9	10	Outstanding S	Surplus Relief	13	14
	1			Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
0399999.	Total General	Account - Au	uthorized U.S. Affiliates		•	•	0	0	0	0	0	0	0
			uthorized Non-U.S. Affiliates				0	0	) 0	0	0	0	0
			uthorized Affiliates				0	0	0	0			0
93440			HM LIFE INSURANCE COMPANY	PA	SSL/A/I	CMM	1,792	0	0	0	0	0	0
93440	06-1041332	01/01/2018	HM LIFE INSURANCE COMPANY	PA	SSL/A/I	MR.	23,802	0	0	0	0	0	0
			zed U.S. Non-Affiliates		F		25,594	0	0	0	0	0	0
			uthorized Non-Affiliates				25,594	0	0	0	0	0	0
	Total General						25.594	0	0	0	·		0
			nauthorized U.S. Affiliates				0	0	0	0	_		0
			nauthorized Non-U.S. Affiliates				0	0	0	0	·		0
			nauthorized Affiliates				0	0	-	0	Ţ		0
			CARESOURCE REINSURANCE LLC	MT	QA/A/I	MC	934, 187, 770	U	0	0		· ·	76,957,263
			prized U.S. Non-Affiliates	MI	UA/A/I	MU	934, 187, 770		) 0	0	0		76,957,263
							934, 187, 770	0	0	0	0	0	76,957,263 76,957,263
			nauthorized Non-Affiliates				/ /	0	,	0	0		
	Total General						934, 187, 770	0	0	0	0	·	76,957,263
			ertified U.S. Affiliates				0	0	0	0	·		0
			ertified Non-U.S. Affiliates				0	0	0	0	·		0
			ertified Affiliates				0	0	0	0	·		0
			ertified Non-Affiliates				0	0	0	0	·	·	0
	Total General						0	0	0	0	0		0
			horized, Unauthorized and Certified				934,213,364	0	0	0	0	0	76,957,263
			Authorized U.S. Affiliates				0	0	0	0	0		0
4099999.	Total Separat	e Accounts -	Authorized Non-U.S. Affiliates				0	0	0	0	0	0	0
4199999.	<b>Total Separat</b>	e Accounts -	Authorized Affiliates				0	0	0	0	0	0	0
			Authorized Non-Affiliates				0	0	0	0	0	0	0
4599999.	<b>Total Separat</b>	e Accounts A	Authorized				0	0	0	0	0	0	0
4899999.	Total Separat	e Accounts -	Unauthorized U.S. Affiliates				0	0	0	0	0	0	0
5199999.	Total Separat	e Accounts -	Unauthorized Non-U.S. Affiliates				0	0	0	0	0	0	0
5299999.	Total Separat	e Accounts -	Unauthorized Affiliates				0	0	0	0	0	0	0
5599999.	Total Separat	e Accounts -	Unauthorized Non-Affiliates				0	0	0	0	0	0	0
5699999.	Total Separat	e Accounts L	Inauthorized				0	0	0	0	0	0	0
			Certified U.S. Affiliates				0	0	0	0	0	0	0
			Certified Non-U.S. Affiliates				0	0	0	0	0	0	0
			Certified Affiliates				0	0	0	0	_		0
			Certified Non-Affiliates				0	0	0	0	0	0	0
	Total Separat						0	0	0	0	n	n	n
			Authorized. Unauthorized and Certified				0	0	0	0	0	0	0
			9, 089999, 149999, 199999, 259999, 309999, 379	0000 4200000 48	99999 5399999	5000000 and			•		•		,
0333333.	6499999)	ann 01 000000	, 0000000, 1 <del>4</del> 00000, 1000000, 2000000, 3000000, 3100	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	JJJJJ, JJJJJJJ	, ooooooo anu	934,213,364	n	0	n	n	n	76,957,263
709999		S (Sum of 06	99999, 0999999, 1799999, 2099999, 2899999, 3199999,	4000000 430000	5199999 5/0	9999 6299999	JUT, 2 10, JUT		, , , , , , , , , , , , , , , , , , , ,	0	0	0	10,001,200
1033333.	and 6599999		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	-000000, <del>-</del> 000000	J, U 1 3 3 3 3 3 , U4 3	JJJJ, UZJJJJJ	n	n	0	n	n	n	n
9999999 -		2)					934,213,364		0	0	0	0	76,957,263
222233	- เบเลเจ						304,213,304	U	,	U	U	U	10,331,203

# **SCHEDULE S - PART 4**

Reinsurance Ceded to Unauthorized Companies

			torriourarioo oot									
1 2 3	4	5	6	7	8	9	10 Issuing or	11	12 Funds	13	14	15 Sum of Cols.
			D. M. C. C.									
NAIG			Paid and				Confirming		Deposited by			9+11+12+13
NAIC		_	Unpaid Losses				Bank	<b>-</b> .	and Withheld		Miscellaneous	+14 but not in
Company ID Effective		Reserve	Recoverable		Total	Letters of	Reference	Trust	from		Balances	Excess of
Code Number Date	Name of Reinsurer	Credit Taken	(Debit)	Other Debits	(Cols.5+6+7)	Credit	Number (a)	Agreements	Reinsurers	Other	(Credit)	Col. 8
0399999. Total General Account - Li	ife and Annuity U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
0699999. Total General Account - Li	ife and Annuity Non-U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
0799999. Total General Account - Li	ife and Annuity Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
1099999. Total General Account - Li	ife and Annuity Non-Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
1199999. Total General Account Life	e and Annuity	0	0	0	0	0	XXX	0	0	0	0	0
1499999. Total General Account - A	ccident and Health U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total General Account - A	ccident and Health Non-U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account - A	ccident and Health Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
0000000-000000011/20/2012 .	CARESOURCE REINSURANCE LLC	0	90,571,804	0	90,571,804	0		0	76,957,263	0	7,207,054	84, 164, 317
1999999. General Account - Accider	nt and Health U.S. Non-Affiliates	0	90,571,804	0	90,571,804	0	XXX	0	76,957,263	0	7,207,054	84,164,317
2199999. Total General Account - A	ccident and Health Non-Affiliates	0	90,571,804	0	90,571,804	0	XXX	0	76,957,263	0	7,207,054	84, 164, 317
2299999. Total General Account Acc	cident and Health	0	90,571,804	0	90,571,804	0	XXX	0	76,957,263	0	7,207,054	84, 164, 317
2399999. Total General Account		0	90,571,804	0	90,571,804	0	XXX	0	76,957,263	0	7,207,054	84,164,317
2699999. Total Separate Accounts -	U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts -	Non-U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts -	Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts -	Non-Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts		0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 039999	99, 0899999, 1499999, 1999999, 2699999 and 3199999)	0	90,571,804	0	90,571,804	0	XXX	0	76,957,263	0	7,207,054	84,164,317
3699999. Total Non-U.S. (Sum of 06	699999, 0999999, 1799999, 2099999, 2999999 and 3299999)	0	0	0	0	0	XXX	0	0	0	0	0
9999999 - Totals		0	90,571,804	0	90,571,804	0	XXX	0	76,957,263	0	7,207,054	84,164,317

(a)	Issuing or				
	Confirming	Letters			
	Bank	of			
	Reference	Credit	American Bankers Association		Letters of
	Number	Code	(ABA) Routing Number	Issuin er Ö ig eng leik Name	Credit Amount

# Schedule S - Part 5 NONE

Schedule S - Part 5 - Bank Footnote **NONE** 

# **SCHEDULE S - PART 6**

	Five Year E	xhibit of Reinsurance				
		1 2018	2 2017	3 2016	4 2015	5 2014
	A. OPERATIONS ITEMS					
1.	Premiums	2	3	1,567	2,429	2,582
2.	Title XVIII - Medicare	24	36	23	(7)	126
3.	Title XIX - Medicaid	934 , 188	933,383	789,117	760,709	467,360
4.	Commissions and reinsurance expense allowance	103,699	63,545	67,608	66,255	39,822
5.	Total hospital and medical expenses	941,283	811,633	733,418	634,817	440,637
	B. BALANCE SHEET ITEMS					
6.	Premiums receivable	7,207	7,526	5,720	4,658	9,000
7.	Claims payable	90,572	70,019	76,381	87,085	83,400
8.	Reinsurance recoverable on paid losses	0	1,836	10,660	19,105	19,228
9.	Experience rating refunds due or unpaid	0	0	0	0	489
10.	Commissions and reinsurance expense allowances due	0	0	0	0	0
11.	Unauthorized reinsurance offset			68,929		106,400
12.	Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
13.	Funds deposited by and withheld from (F)	76,957	114,461	68,929	121,922	106,400
14.	Letters of credit (L)	0	0	0	0	0
15.	Trust agreements (T)	0	0	0	0	0
16.	Other (O)	0	0	0	0	489
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
17.	Multiple Beneficiary Trust	0	0	0	0	0
18.	Funds deposited by and withheld from (F)	0	0	0	0	0
19.	Letters of credit (L)	0	0	0	0	0
20.	Trust agreements (T)	0	0	0	0	0
21.	Other (O)	0	0	0	0	0

## **SCHEDULE S - PART 7**

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	1, 169, 146, 866	0	1, 169, 146, 866
2.	Accident and health premiums due and unpaid (Line 15)	132,921,284	7,207,054	140 , 128 , 338
3.	Amounts recoverable from reinsurers (Line 16.1)	0	0	0
4.	Net credit for ceded reinsurance	xxx	0	0
5.	All other admitted assets (Balance)	128,628,482	0	128,628,482
6.	Total assets (Line 28)	1,430,696,632	7,207,054	1,437,903,686
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
7.	Claims unpaid (Line 1)	361,688,482	90,571,804	452,260,286
8.	Accrued medical incentive pool and bonus payments (Line 2)	26,627,938	0	26,627,938
9.	Premiums received in advance (Line 8)	15,515,582	0	15,515,582
10.	Funds held under reinsurance treaties with authorized and unauthorized reinsurers (Line 19 first inset amount plus second inset amount)	76,957,263	(76,957,263)	0
11.	Reinsurance in unauthorized companies (Line 20 minus inset amount)	6,407,487	(6,407,487)	0
12.	Reinsurance with Certified Reinsurers (Line 20 inset amount)		0	0
13.	Funds held under reinsurance treaties with Certified Reinsurers (Line 19 third inset amount)	0	0	0
14.	All other liabilities (Balance)	185,577,461	0	185,577,461
15.	Total liabilities (Line 24)	672,774,213	7,207,054	679,981,267
16.	Total capital and surplus (Line 33)	757,922,419	xxx	757,922,419
17.	Total liabilities, capital and surplus (Line 34)	1,430,696,632	7,207,054	1,437,903,686
	NET CREDIT FOR CEDED REINSURANCE			
18.	Claims unpaid	90,571,804		
19.	Accrued medical incentive pool	_		
20.	Premiums received in advance	0		
21.	Reinsurance recoverable on paid losses	0		
22.	Other ceded reinsurance recoverables	. 0		
23.	Total ceded reinsurance recoverables	90,571,804		
24.	Premiums receivable	7,207,054		
25.	Funds held under reinsurance treaties with authorized and unauthorized reinsurers			
26.	Unauthorized reinsurance	6,407,487		
27.	Reinsurance with Certified Reinsurers	0		
28.	Funds held under reinsurance treaties with Certified Reinsurers	0		
29.	Other ceded reinsurance payables/offsets			
30.	Total ceded reinsurance payables/offsets	90,571,804		
31.	Total net credit for ceded reinsurance	0		

### SCHEDULE T PREMIUMS AND OTHER CONSIDERATIONS

**Allocated by States and Territories Direct Business Only** 2 3 8 9 Federal Employees Health Life & Annuity Active **Benefits** Accident & Premiums & Property/ Total Deposit-Type Contracts Status Health Medicare Medicaid Plan Other Casualty Columns 2 Premiums Premiums States, etc Title XVIII Through 7 (a) nsidera Premiums Alabama 10 .(360,229) 0 .(360,219) n 2. Alaska 0 0 0 0 ΑK N 0 0 0 614,780,893 3. Arizona ΑZ .70,383,000 9,565,042 0 .694,728,935 0 .0 0 4. Arkansas .(1,992,030) 0 ..(1,992,030 0 AR 0 0 5. California CA N 0 0 0 0 0 0 0 0 Colorado 55.648.271 256.940.697 317.299.383 6. 4.710.415 CO 0 0 0 0 Connecticut 0 0 0 0 СТ 8. Delaware DE N n 0 0 n 0 n 0 n District of Columbia. 9. DC N 0 0 0 0 0 0 0 0 10. .0 0 0 0 0 .0 0 0 FL 11. Georgia 0 0 0 0 0 0 0 0 GΑ 12. Hawaii н N n 0 0 n 0 0 0 0 13. Idaho .(76,223) .(76,223) 0 0. ID .0 .0 0. 0 140,012,302 14. Illinois 54,035,268 .67,247,634 0 308,317,273 47,022,069 0 IL 15 Indiana IN 42,336,050 166,687 0 0 0 0 .42,502,737 0 16. lowa. IΑ N 0 0 0 0 0 0 0 0 173,565,738 196,072,645 17. 1,878,423 0 .20,628,484 0 0 0 KS 18. Kentucky 572,596,043 (266,921 .934, 187, 771 .8,474,906 0 ,514,991,799 0 ΚY 0 19. Louisiana LA N n 0 n 0 0 0 0 0 20. Maine 0 0 ME .0 .0 .0 .0 0 0 21. 0 0 Maryland MD 0 0 0 0 22 Massachusetts MA 0 0 0 0 ٥ ٥ ٥ n N 23. Michigan MI N .0 0 0 0 0 0 0 0 24. Minnesota MN 0 0 0 0 0 0 0 0 Mississippi 25 Ω O 0 0 0 MS 26. Missouri MO 267 608 497.584.885 0 0 0 0 497.852.493 0 27. Montana 0 0 N. 0 0 0 MT 0 0 0 28 (118,966 (118,966) Nebraska 0 0 0 NE 29 Nevada NV 2.105.732 875,205 0 0 ٥ ٥ 2,980,937 ٥ New Hampshire 30. NH N 0 0 0 0 0 0 0 0 31. New Jersey .0 0 Q 0 .0 0 NJ 0 N. .0 32 New Mexico .88,458,721 0 0 0 .88,458,721 0 NM .0 0 33. New York NY N n 0 0 n 0 0 0 0 North Carolina 34. NC N. .0 0 0 0 .0 0 0 0 North Dakota 35 ND 0 0 0 0 0 36 Ohio ОН 0 0 0 n ٥ ٥ ٥ n 37. Oklahoma ΟK N 0 0 0 0 0 0 0 0 38. Oregon OR .0 0 0 .0 .0 0 0 0 N. 39 Pennsylvania 0 0 0 n 0 n 0 n PΑ 40. Rhode Island RI N 0 0 0 0 0 0 0 0 41. South Carolina (1.777.395) (1.777.395) 0 0

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XXX (a) Active Status Counts: L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 20 R - Registered - Non-domiciled RRGs 0 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state. Q - Qualified - Qualified or accredited reinsurer. 0 0 N - None of the above - Not allowed to write business in the state.

SC

SD

ΤN

ΤX

UT

VT

VA

WA

WV

WI

WY

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VI

MP

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The Company reports premiums to the situs of the contract

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58003

58998.

58999

South Dakota

Tennessee

Texas

Vermont

Virginia

Washington

West Virginia

American Samoa

U.S. Virgin Islands

Northern Mariana

Aggregate other

Reporting entity

Benefit Plans

contributions for Employee

Total (Direct Business)

Summary of remaining write-ins for Line 58 from

overflow page ..... Totals (Lines 58001 through 58003 plus 58998)(Line 58

DETAILS OF WRITE-INS

Wisconsin

Wyoming

Puerto Rico

Islands

Canada

Subtotal

Guam

Utah

<sup>(</sup>b) Explanation of basis of allocation by states, premiums by state, etc

#### **SCHEDULE T - PART 2**

**INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN** Allocated by States and Territories Direct Business Only 5 6 2 3 Disability Income Long-Term Care Life Annuities (Group and Individual) (Group and Individual) (Group and Individual) (Group and Deposit-Type States, Etc. Individual) Contracts Totals 1. Alabama ..... 3. 4. ..... AR 5. California ... ..... CA 6 Colorado CO Connecticut CT 7. 8. \_\_\_\_\_DE Delaware 9. District of Columbia DC 10. Florida ..... FL 11. Georgia ...... GA 12. ..... HI 13. .....ID Illinois ..... 14. .....IL 15. Indiana ..... .....IN 16. lowa .....IA ..... KS 17. Kansas ... 18. Kentucky ..... ..... KY 19. Louisiana ..... .....LA 20. Maine ..... ..... ME 21. ..... MD Maryland ... 22. Massachusetts ..... ..... MA 23. Michigan .... ..... MI 24. Minnesota ..... MN 25. Mississippi ...... MS ..... MO 26. Missouri ..... 27. Montana ..... 28. Nebraska ..... 29. Nevada ..... 30. New Hampshire ...... 31. New Jersey ...... 32. New Mexico ..... NM 33. New York ..... 34. North Carolina ...... NC ..... ND 35. North Dakota ..... 36. Ohio ..... ..... OH 37. Oklahoma ...... OK ..... OR 38. Oregon ..... 39. Pennsylvania ..... 40. Rhode Island ... ..... RI 41. South Carolina ..... ..... SC 42 South Dakota ...... SD 43 Tennessee ...... TN 44 Texas TX Utah ...... UT 45. Vermont ...... VT 46. 47. Virginia ......VA 48. Washington ...... WA 49. West Virginia ..... WV 50. Wisconsin ..... WI 51. Wyoming ...... ..... WY 52. American Samoa ...... AS 53 Guam ..... GU ..... PR 54. Puerto Rico 55. U.S. Virgin Islands ......VI

56.

57.

58.

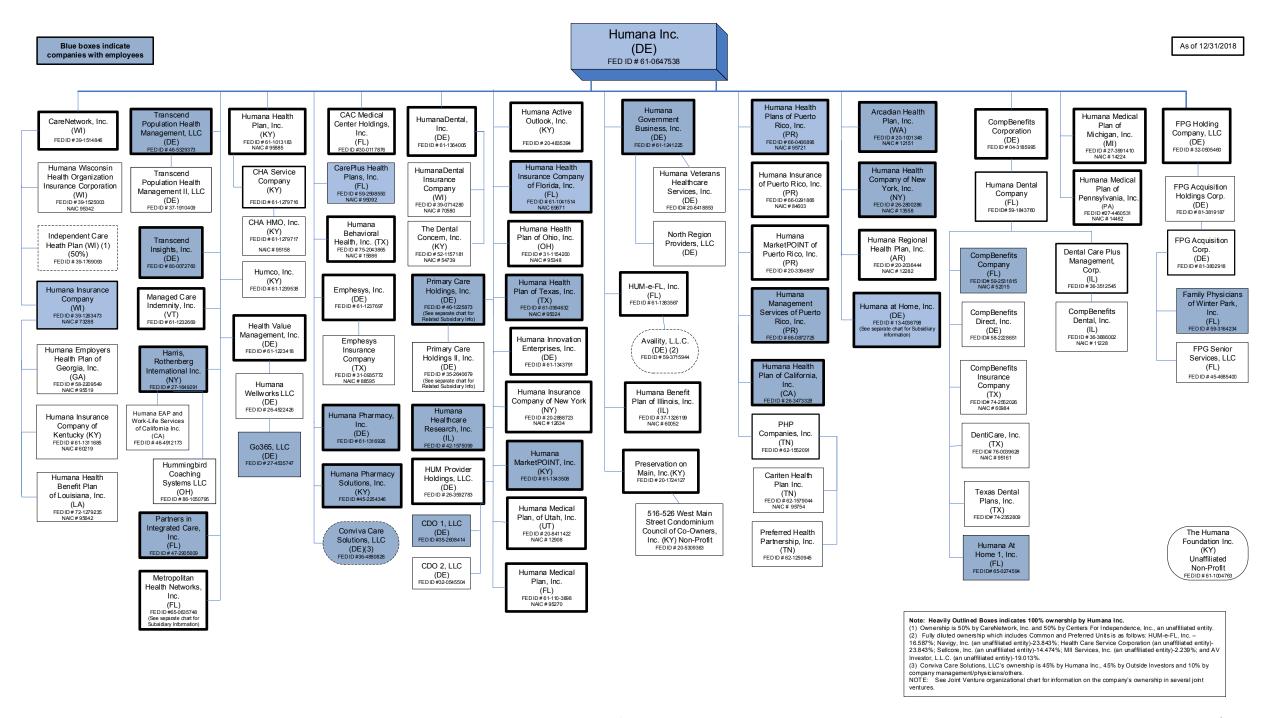
59.

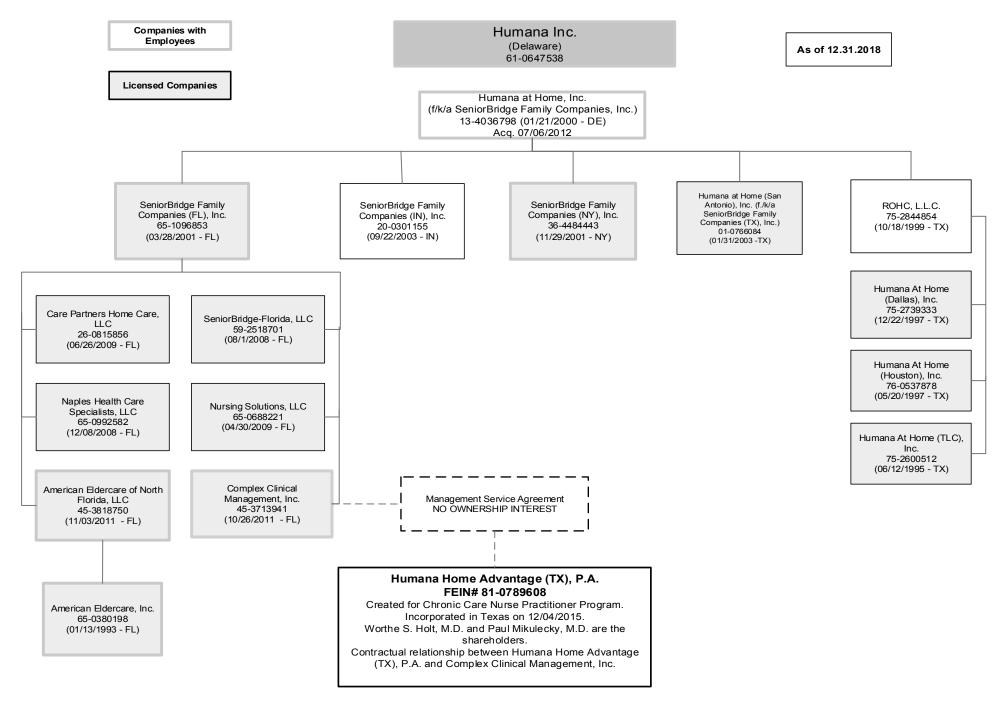
Total

Northern Mariana Islands ..... MP

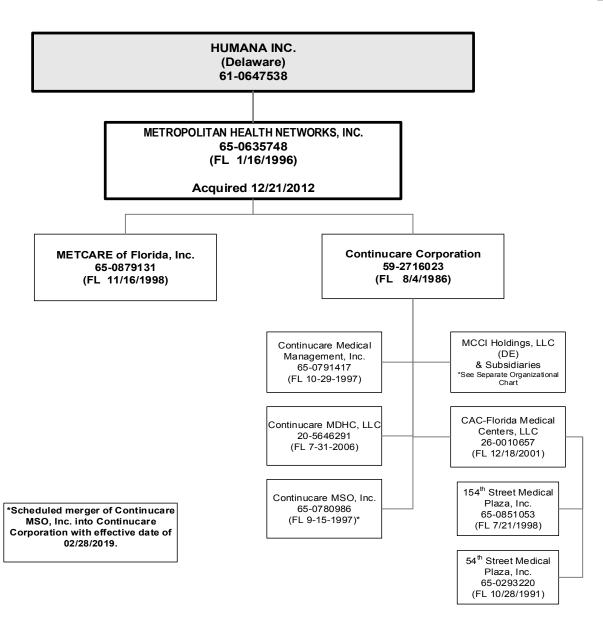
Canada ...... CAN

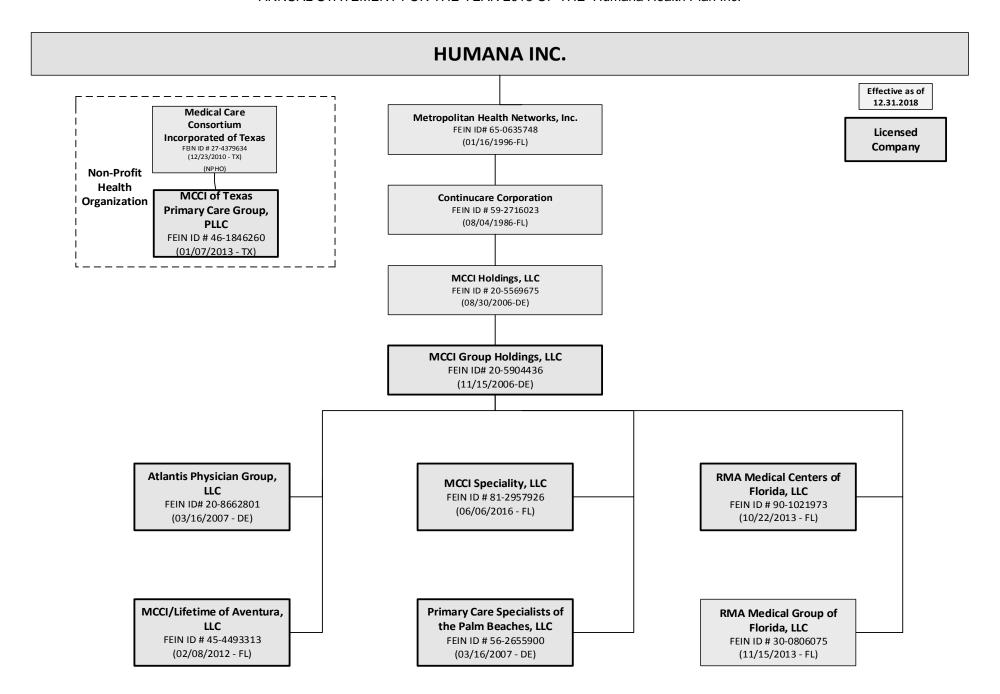
Aggregate Other Alien ...... OT

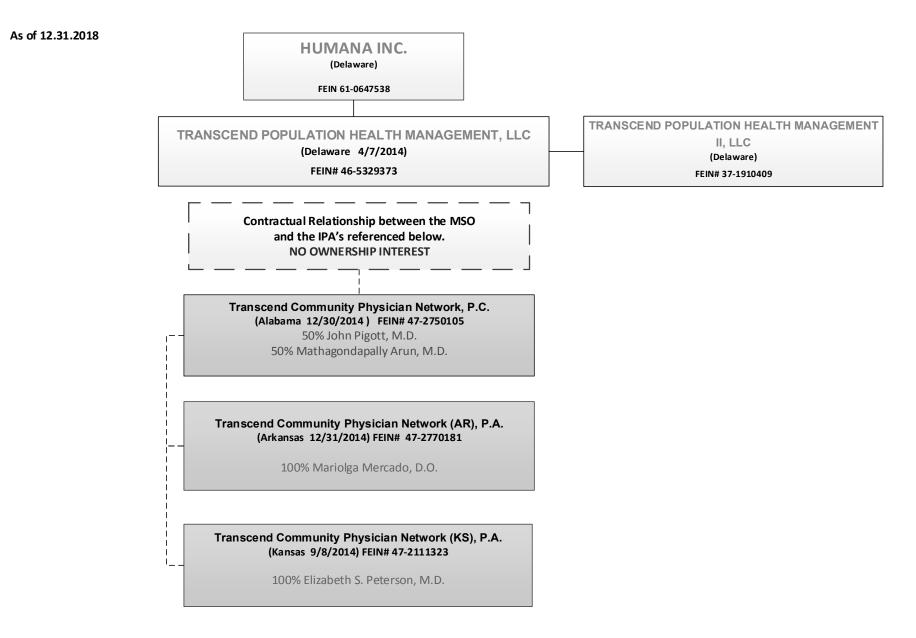


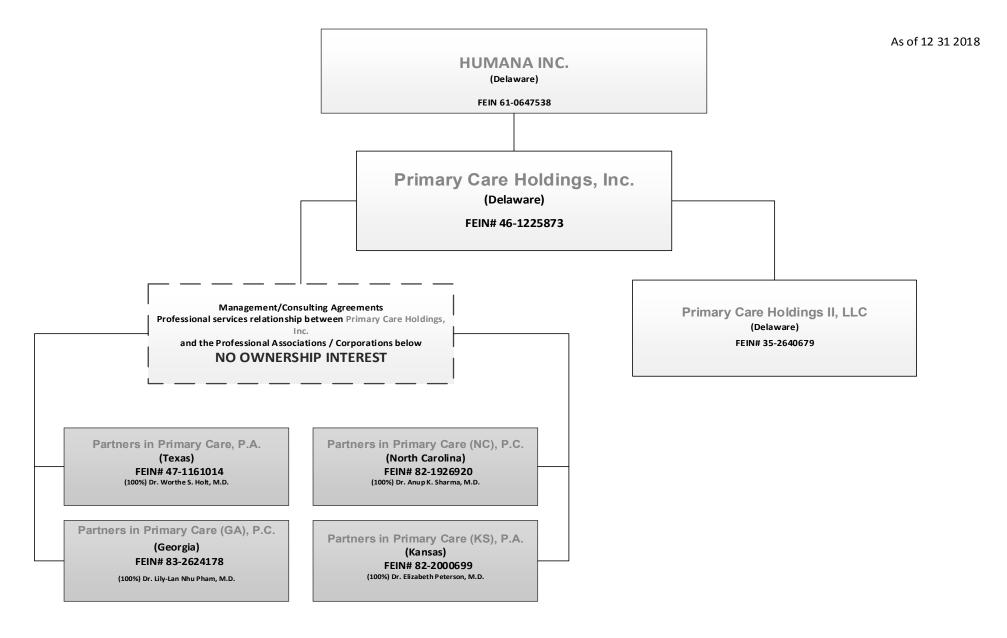


As of 12/31/2018









## **SCHEDULE Y**

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

		•				·			. •	IIIO OOMI AIII					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	lf			1
											of Control	Control			ł
											(Ownership.	is		Is an	ł
						Name of Securities			Relation-		Board,	Owner-		SCA	ł
								Domi				ship			ł
						Exchange		Domi-	ship		Management,			Filing	ı
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	1
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
0119	Humana Inc.	00000	65-0851053				154th Street Medical Plaza, Inc.	FL	NIA	CAC-Florida Medical Centers, LLC	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	20-5309363				515-526 W MainSt Condo Council of Co-Owners	KY	NIA	Preservation on Main. Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	65-0293220				54th Street Medical Plaza, Inc.	FL	NIA	CAC-Florida Medical Centers. LLC	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	45-3818750				American Eldercare of North Florida, LLC	FL	NIA	SeniorBridge Family Companies (FL). Inc.	Ownership	100.000	Humana Inc		0
0119	Humana Inc.	00000	65-0380198				American Eldercare. Inc.	FL	NIA	American Eldercare of North Florida, LLC	Ownership	100.000	Humana Inc		0
0119	Humana Inc.		20-1001348				Arcadian Health Plan, Inc.	WA	IA	Humana Inc.	Ownership.	100.000	Humana Inc.		0
0119	Humana Inc.		20-8662801				Atlantis Physician Group, LLC	DE	NIA	MCCI Group Holdings, LLC	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	59-3715944				Availity, L.L.C.	DE	OTH	See Footnote 1	Board of Directors	0.000	Humana Inc.		1
0119	Humana Inc.		30-0117876				CAC Medical Center Holdings, Inc.	FL	NIA		Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		26-0010657				CAC-Florida Medical Centers, LLC	FL	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		26-0010657				Care Partners Home Care, LLC	FL	NIA	SeniorBridge Family Companies (FL), Inc	Ownership	100.000	Humana Inc.		0
		00000													
0119	Humana Inc.		39-1514846				CareNetwork, Inc.	WI	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	95092	59-2598550				CarePlus Health Plans, Inc.	FL	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	95754	62-1579044				Cariten Health Plan Inc.	TN	IA	PHP Companies, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	35-2608414				CDO 1, LLC	DE	NI A	HUM Provider Holdings, LLC	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	32-0545504				CDO 2, LLC	DE	NI A	HUM Provider Holdings, LLC	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		61-1279717				CHA HMO, Inc	KY	DS	CHA Service Company	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		61-1279716				CHA Service Company	KY	DS	Humana Health Plan, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	52015	59-2531815				CompBenefits Company	FL	IA	Humana Dental Company	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	04-3185995				CompBenefits Corporation	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	11228	36-3686002				CompBenefits Dental, Inc.	IL	IA	Dental Care Plus Management, Corp	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	58-2228851				CompBenefits Direct, Inc.	DE	NI A	Humana Dental Company	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	60984	74-2552026			l	CompBenefits Insurance Company	TX	I A	Humana Dental Company	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	45-3713941				Complex Clinical Management, Inc.	FL	NI A	SeniorBridge Family Companies (FL), Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	42-1575099				Humana Healthcare Research, Inc.	IL	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	59-2716023				Continucare Corporation	FL	NIA	Metropolitan Health Networks, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	20-5646291				Continucare MDHC. LLC	FL	NIA	Continucare Corporation	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	65-0791417				Continucare Medical Management, Inc.	FL	NIA	Continucare Corporation	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	65-0780986				Continucare MSO, Inc.	FL	NIA	Continucare Corporation	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	36-4880828				Conviva Care Solutions, LLC	DE	OTH	See Footnote 4	Other	45.000	Humana Inc.		4
0119	Humana Inc.	00000	75-2043865				Humana Behavioral Health, Inc.	TX	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	36-3512545				Dental Care Plus Management, Corp.		NIA	Humana Dental Company	Owner ship	100.000	Humana Inc.		0
0119	Humana Inc.		76-0039628				DentiCare Inc.	IL	IA	Humana Dental Company	Ownership	100.000	Humana Inc.		0
	Humana Inc.	88595	31-0935772				Emphesys Insurance Company	TX	IA		Ownership	100.000			0 0
0119			61-1237697				,, ,	DE	NIA	Emphesys, Inc.	F	100.000	Humana Inc.		
0119	Humana Inc.						Emphesys, Inc.			Humana Inc.	Ownership		Humana Inc.		0
0119	Humana Inc.	00000	59-3164234				Family Physicians of Winter Park, Inc.	FL	NIA	FPG Acquisition Corp.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		81-3802918				FPG Acquisition Corp.	DE	NI A	FPG Acquisition Holdings Corp.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		81-3819187				FPG Acquisition Holdings Corp.	DE	NIA	FPG Holding Company, LLC	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	32-0505460				FPG Holding Company, LLC	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	45-4685400				FPG Senior Services, LLC	FL	NI A	FPG Acquisition Corp.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		27-1649291				Harris, Rothenberg International Inc.	NY	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	61-1223418				Health Value Management, Inc	DE	NI A	Humana Inc.	. Ownership	100.000	Humana Inc.		0
							Humana EAP and Work-Life Services of								ı
0119	Humana Inc.	00000	46-4912173	.			California, Inc.	CA	IA	Harris, Rothenberg International Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	26-3592783				HUM Provider Holdings, LLC	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		20-4835394	.			Humana Active Outlook, Inc.	KY	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	75-2739333				Humana At Home (Dallas), Inc.	TX	NI A	ROHC, L.L.C.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	76-0537878				Humana At Home (Houston), Inc.	TX	NI A	ROHC, L.L.C.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	65-0274594				Humana At Home 1, Inc.	FL	NI A	Humana Dental Company	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	13-4036798				Humana at Home. Inc.	DE	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		37-1326199				Humana Benefit Plan of Illinois, Inc.	IL	IA	Humana Inc.	Ownership	100.000	Humana Inc		0
0119	Humana Inc.	00000	59-1843760				Humana Dental Company	FL	NIA	CompBenefits Corporation	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		58-2209549				Humana Employers Health Plan of GA. Inc.	GA	IA	Humana Insurance Company	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		61-1241225				Humana Government Business. Inc.	DE	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
בבב פוועב.	Flumand IIIC.	UUUUU	6221 #21 -1 0				Triumana dovernment business, Inc.	VE		Humana IIIC.	- Lowingt 2011h		Humana IIIC.		V

## **SCHEDULE Y**

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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											Type	If			1
											of Control	Control			i
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											(Ownership,	is		Is an	i
						Name of Securities			Relation-		Board,	Owner-		SCA	i
						Exchange		Domi-	ship		Management,	ship		Filing	i
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	i
Craun		_	ID	Fodoral		(U.S. or	Parent. Subsidiaries			Directly Controlled by	Influence.		Liltimata Cantrollina	quired?	i
Group	0 11	Company		Federal	0114			Loca-	Reporting			Percen-	Ultimate Controlling		1 .
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	<u>*</u>
0119	Humana Inc.	95642	72-1279235				Humana Health Benefit Plan of LA, Inc	LA	IA	Humana Insurance Company	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	13558	26-2800286				Humana Health Company of New York, Inc	NY	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	69671	61-1041514				Humana Health Ins. Co. of Florida, Inc.	FL	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	26-3473328				Humana Health Plan of California, Inc.	CA	IA	Humana Inc.	Ownership	100.000	Humana Inc		0
0119	Humana Inc.	95348	31-1154200				Humana Health Plan of Ohio. Inc.	OH	IΔ	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	95024	61-0994632				Humana Health Plan of Texas, Inc.	TX	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	95885	61-1013183				Humana Health Plan, Inc.	KY	RE	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	95721	66-0406896				Humana Health Plans of Puerto Rico. Inc.	PR		Humana Inc.	Ownership	100.000	Humana Inc.		
					0000040074	NI/OF									0
0119	Humana Inc.	00000	61-0647538		0000049071	NYSE	Humana Inc.	DE	UDP	See Footnote 2	Other	0.000	See Footnote 2		2
0119	Humana Inc.	00000	61-1343791				Humana Innovation Enterprises, Inc.	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	73288	39-1263473	-			Humana Insurance Company	WI	IA	CareNetwork, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	60219	61-1311685				Humana Insurance Company of Kentucky	KY	IA	Humana Insurance Company	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	12634	20-2888723	.			Humana Insurance Company of New York	NY	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	84603	66-0291866				Humana Insurance of Puerto Rico, Inc.	PR	IA	Humana Inc.	Ownership.	100.000	Humana Inc.		0
0119	Humana Inc.	00000	20-3364857				Humana MarketPOINT of Puerto Rico, Inc.	PR	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	61-1343508				Humana MarketPOINT, Inc.	KY	NIA	Humana Inc.	Ownership.	100.000	Humana Inc.		0
0119	Humana Inc.	14224	27-3991410				Humana Medical Plan of Michigan, Inc.	MI	14	Humana Inc	Ownership	100.000	Humana Inc		0
0119	Humana Inc.		27-4660531				Humana Medical Plan of Pennsylvania. Inc	PA	ΙΔ	Humana Inc.	Ownership	100.000	Humana Inc.		0
		12908									Owner Ship	100.000	Humana Inc.		
0119	Humana Inc.		20-8411422				Humana Medical Plan of Utah, Inc.	UT	IA	Humana Inc.					0
0119	Humana Inc.	95270	61-1103898				Humana Medical Plan, Inc.	FL	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	45-2254346				Humana Pharmacy Solutions, Inc.	KY	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	61-1316926				Humana Pharmacy, Inc.	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	12282	20-2036444				Humana Regional Health Plan, Inc	AR	IA	Humana Inc.	Ownership	100.000	Humana Inc		0
0119	Humana Inc.	00000	20-8418853				Humana Veterans Healthcare Services, Inc	DE	NI A	Humana Government Business, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	26-4522426				Humana WellWorks LLC	DE	NIA	Health Value Management, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	95342	39-1525003				Humana Wisc. Health Org. Ins. Corp.	WI	IA	CareNetwork. Inc.	Ownership	100,000	Humana Inc.		0
0119	Humana Inc.	70580	39-0714280				HumanaDental Insurance Company	WI	IA	HumanaDental. Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	61-1364005				HumanaDental, Inc.	DE	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	27-4535747				Go365, LLC	DE	NIA	HumanaWellworks LLC	Ownership	100.000	Humana Inc.		0
		00000	61-1239538					bE				100.000	Humana Inc.		
0119	Humana Inc.						Humco, Inc.		DS	Humana Inc.	Ownership				0
0119	Humana Inc.	00000	61-1383567				HUM-e-FL, Inc.	FL	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	86-1050795				Hummingbird Coaching Systems LLC	H	NI A	Harris, Rothenberg International Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	39-1769093				Independent Care Health Plan	WI	DTH	See Footnote 3	Other	50.000	Humana Inc.		3
							Island Doctors of New Smyrna Beach Medical								1
0119	Humana Inc.	00000					Center, LLC	FL	DTH	See Footnote 5	Other	50.000	Humana Inc.		5
0119	Humana Inc.	00000	61-1232669	.			Managed Care Indemnity, Inc.	VT	IA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	20-5569675				MCCI Holdings, LLC	DE	NI A	Continucare Corporation	Ownership	100.000	Humana Inc.	T	0
0119	Humana Inc.	00000	20-5904436				MCCI Group Holdings, LLC	DE	NI A.	MCCI Holdings. LLC	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	45-4493313				MCCI/Lifetime of Aventura, LLC	FL	NIA	MCCI Group Holdings, LLC	Ownership.	100.000	Humana Inc.		0
										Medical Care Consortium Incorporated of					
0119	Humana Inc.	00000	46-1846260		I	ĺ	MCCI of Texas Primary Care Group, PLLC	TX	NIA	Texas	Ownership.	100.000	Humana Inc.		0
0119		00000					MCCI Speciality, LLC	FL	NIA	MCCI Group Holdings. LLC	Ownership	100.000	Humana Inc.		0
9110	Humana Inc.	00000	81-2957926					FL	NI A	MCCI Group Holdings, LLC	Uwnersnip	100.000	Humana Inc.		ע
	l., .				I	ĺ	Medical Care Consortium Incorporated of Texas	j			l	40	l		1 -
0119	Humana Inc.	00000	27-4379634	-				TX	NI A	MCCI Group Holdings, LLC	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	65-0879131				METCARE of Florida, Inc.	FL	NI A	Metropolitan Health Networks, Inc	Ownership	100.000	Humana Inc.		0
0119	Humana Inc	00000	65-0635728				Metropolitan Health Networks, Inc	FL	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	65-0992582				Naples Health Care Specialists, LLC	FL	NI A	SeniorBridge Family Companies (FL), Inc	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	65-0688221				Nursing Solutions, LLC	FL	NI A	SeniorBridge Family Companies (FL), Inc	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	62-1552091				PHP Companies, Inc.	TN	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	62-1250945				Preferred Health Partnership, Inc.	TN	NIA	PHP Companies. Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	20-1724127				Preservation on Main, Inc.	KY	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	46-1225873				Primary Care Holdings, Inc.	DE	NIA	Humana Inc.	Ownership	100.000	Humana Inc.		0
פווע	mumana mc.		40-1220013					VE	NI A	mulliana inc.	Owner Sill P	100.000	mumana mc.		י עו
0440		00000	F0 00FF00C		1	I	Primary Care Specialist of the Palm Beaches,	DE	NII 4	11001 0 11 11: 110	l	400.000	l., .		'
0119	Humana Inc.	00000	56-2655900				LLC	DE	NI A	MCCI Group Holdings, LLC	Ownership	100.000	Humana Inc.		U

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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											of Control	Control		1.	
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.Ś. or	Parent. Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	auired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
0119	Humana Inc.	00000				·	RMA Island Doctors Daytona MSO, LLC	FL	OTH	See Footnote 6	Other	50.000	Humana Inc.		6
0119	Humana Inc.	00000					RMA Island Doctors Orlando MSO, LLC	FL	HTQ	See Footnote 7	Other	62.667	Humana Inc.		7
	Humana Inc.	00000					RMA Medical Center of Orlando, LLC	FL	HTQ	See Footnote 8	Other	50.000	Humana Inc.		8
0119	Humana Inc.	00000					RMA Medical Center of South Orlando, LLC	FL	HTQ	See Footnote 9	Other	62.670	Humana Inc.		9
0119	Humana Inc.	00000					RMA Medical Center of Sunrise, LLC	FL	HTQ	See Footnote 10	Other	62.670	Humana Inc.		10
0119	Humana Inc.	00000	90-1021973				RMA Medical Centers of Florida, LLC	FL	NI A	MCCI Group Holdings, LLC	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	30-0806075				RMA Medical Group of Florida, LLC	FL	NI A	MCCI Group Holdings, LLC	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000					RMA Orlando MSO, LLC	FL	HTQ	See Footnote 11	Other	40.000	Humana Inc.		11
0119	Humana Inc.	00000	75-2844854				ROHC, L.L.C.	TX	NI A	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
	Humana Inc.		65-1096853				SeniorBridge Family Companies (FL), Inc	FL	NI A	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	20-0301155				SeniorBridge Family Companies (IN), Inc	IN	NI A	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	36-4484443				SeniorBridge Family Companies (NY), Inc	NY	NI A	Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	01-0766084				Humana At Home (San Antonio), Inc.	TX		Humana at Home, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		59-2518701				SeniorBridge-Florida, LLC	FL	NI A	SeniorBridge Family Companies (FL), Inc	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		74-2352809				Texas Dental Plans, Inc.	TX	IA	Humana Dental Company	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		52-1157181				The Dental Concern, Inc.	KY		HumanaDental, Inc.	Ownership	100.000	Humana Inc.		0
	Humana Inc.		75-2600512				Humana At Home (TLC), Inc.	TX		ROHC, L.L.C	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.		80-0072760				Transcend Insights, Inc.	DE		Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	46-5329373				Transcend Population Health Management, LLC	DE	NI A	Humana Inc.	Ownership	100.000	Humana Inc.		0
							Humana Management Services of Puerto Rico,				•				
0119	Humana Inc.		66-0872725				Inc	PR		Humana Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000					North Region Providers, LLC	DE	NI A	Humana Government Business, Inc.	Ownership	100.000	Humana Inc.		0
0119	Humana Inc.	00000	35-2640679				Primary Care Holdings II, LLC	DE		Primary Care Holdings, Inc.	Ownership	100.000	Humana Inc.		0
				1			Transcend Population Health Management II,			Transcend Population Health Management, LLC					
D119	Humana Inc.	00000	37-1910409				LLC	DE			Ownership	100.000	Humana Inc.		0
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Asterisk	Explanation
	Availity, L.L.C., a Delaware limited liability company, was formed by affiliates of Humana Inc. and Blue Cross and Blue Cross and Blue Providers
	initially in the State of Florida. Fully diluted ownership which includes Common and Preferred Units is as follows: HUM-e-FL, Inc. (an affiliated entity)—16.587%; Navigy, Inc. (an unaffiliated entity)—23.843%; Health Care Service Corporation (an unaffiliated entity)—23.843%; Sellcore, Inc. (an
	unaffiliated entity)-14.474%; MII Services, Inc. (an unaffiliated entity)-2.239%; and AV Investor, L.L.C. (an unaffiliated entity)-19.013%.
	Humana Inc., a Delaware corporation and ultimate parent company in the holding company system, is a publicly traded company on the New York Stock Exchange and ownership fluctuates daily.
	Independent Care Health Plan, a Wisconsin corporation licensed as an HMO, operates an integrated, coordinated medical and social service managed care program for chronically disabled Medicaid recipients in Milwaukee, Wisconsin. CareNetwork, Inc. owns 50% of the company's stock. Centers For
	Independence, Inc. owns the other 50%.
	Conviva Care Solutions, LLC, a Delaware limited liability company, was formed by affiliates of HUM Provider Holdings, LLC (45%), Meta Healthcare Holdings, LLC (45%) and company management/physicians/others (10%).
	Island Doctors of New Smyrna Beach Medical Center, LLC, a Florida Limited Liability Company is a joint venture between MCCI Group Holdings, LLC (50%) and Roy H. Hinman, MD, PA (50%)
	RMA Island Doctors Daytona MSO, LLC, a Florida Limited Liability Company is a joint venture between MCCI Group Holdings, LLC (50%) and Roy H. Hinman, MD, PA (50%)
	RNA Island Doctors Orlando MSO, LLC, a Florida Limited Liability Company is a joint venture between MCCI Group Holdings, LLC (62 2/3%) and Florida Sports and Family Health Center, PA (33 1/3%)
	RMA Medical Center of Orlando, LLC, a Florida Limited Liability Company is a joint venture between MCCl Group Holdings, LLC (50%) and Mito Holdings, LLC (50%)
	RMA Medical Center of South Orlando, LLC, a Florida Limited Liability Company is a joint venture between MCCI Group Holdings, LLC (75%) and Mito Holdings, LLC (25%)
	RMA Medical Center of Sunrise, LLC, a Florida Limited Liability Company is a joint venture between MCCl Group Holdings, LLC (62 2/3%) and Neil Tytler (33 1/3%)
0000011	RMA Orlando MSO, LLC, a Florida Limited Liability Company is a joint venture between MCCI Group Holdings, LLC (40%), Roy H. Hinman, MD, PA (40%), and Florida Sports and Family Health Center, PA (20%)

## **SCHEDULE Y**

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						Income/						
						(Disbursements)						
					Purchases, Sales	Incurred in						Reinsurance
					or Exchanges of	Connection with		Income/		Any Other Material		Recoverable/
					Loans, Securities,	Guarantees or		(Disbursements)		Activity Not in the		(Payable) on
NAIC					Real Estate,	Undertakings for	Management	Incurred Under		Ordinary Course of		Losses and/or
Company	ID	Names of Insurers and Parent,	Shareholder	Capital	Mortgage Loans or	the Benefit of any	Agreements and	Reinsurance		the Insurer's		Reserve Credit
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	*	Business	Totals	Taken/(Liability)
	65-0851053	154th Street Medical Plaza, Inc.	0	0	0	0	182,488	0		ļ0 ļ	182,488	0
00000	20-5309363	515-526 W MainSt Condo Council of Co-										
		Owners	0	0	0	0	15	0		0	15	0
00000	65-0293220	54th Street Medical Plaza, Inc.	0	0	0	0	(713,590)	0		0	(713,590)	0
00000	45-3818750	American Eldercare of North Florida, LLC	0	0	0	0	2,432,363	0		0	2,432,363	0
		American Eldercare, Inc.	0	0	0	0	45,003,056	0		0	45,003,056	0
		Arcadian Health Plan. Inc.	0	225,000,000	n	Λ	(332,371,017)	n		n	(107.371.017)	n
		Atlantis Physician Group, LLC	0	225,000,000	n	 n	228,253	0		1	228,253	n
		Availity L.L.C.			0	0	220,233	0		† <sup>0</sup>	220,233	۰
		CAC Medical Center Holdings, Inc.		0	0	0	614,795	0		†0	614,795	0
	30-011/8/6	CAC Medical Center Holdings, Inc.		0	0	0		ļ0		t0		0
00000	26-0010657	CAC-Florida Medical Centers, LLC	0	0	ļ0	0	(1,626,091)	0		<u> </u>	(1,626,091)	0
		Care Partners Home Care, LLC	0	0	ļ0	0	189	J0		<b> </b> 0	189	0
		CareNetwork, Inc.	0	0	0	0	(2,751,489)	0		0	(2,751,489)	0
95092	59-2598550	CarePlus Health Plans, Inc.	95,880,000	0	0	0	(48,704,998)	0		0	47, 175, 002	0
95754	62-1579044	Cariten Health Plan Inc.	120,000,000	0	0	0	(149, 299, 096)	0		0	(29,299,096)	0
00000	35-2608414	CDO 1, LLC	0	0	0	0	257,217	0		0	257.217	0
00000		CDO 2. LLC	0	0	0	0	28,611	0		0	28,611	0
		CHA HMO, Inc.	0	0	0	0	(16,660,858)	0		0	(16,660,858)	0
	61-1279716	CHA Service Company	0	٥	0	0	15	0		n	15	0
	59-2531815	CompBenefits Company	8,000,000	٥	n	Λ	(15,267,339)	n		1	(7,267,339)	Λ
		CompBenefits Corporation	0,000,000	٥			478 , 165			1	478, 165	
				0	0	0	4/0, 100	0		† <u>0</u>		0
		CompBenefits Dental, Inc.		0	0	0	(2,591,363)	0		<u>0</u>	(2,591,363)	0
		CompBenefits Direct, Inc.	0	0	0	0	(15,083)	0		<u> </u>	(15,083)	0
		CompBenefits Insurance Company	7,500,000	0	0	0	(6,538,765)	0		ļ0	961,235	0
	45-3713941	Complex Clinical Management, Inc	0	0	0	0	(13,325,142)	0		0	(13,325,142)	0
	59-2716023	Continucare Corporation	0	0	0	0	4,100,003	0		0	4,100,003	0
	20-5646291	Continucare MDHC, LLC	0	0	0	0	(289,842)	0		0	(289,842)	0
00000	65-0791417	Continucare Medical Management, Inc	0	0	0	0	(2,422,954)	0		0	(2,422,954)	0
	65-0780986	Continucare MSO, Inc.	0	0	.0	0	(683,395)	0		0	(683,395)	0
	36-3512545	Dental Care Plus Management Corp.	0	0	0	0	37.802	0		0	37.802	0
		DentiCare. Inc.	1.600.000	0	0	0	(8,518,488)	0		0	(6.918.488)	0
		Emphesys Insurance Company	1,000,000	n	n	Λ	(4,561)	n		n	(4,561)	n
		Emphesys, Inc.	0		n	 0	4,301)	Λ		n l	240	n
	59-3164234	Family Physicians of Winter Park, Inc	0	0 	0	0	3,507,600	0		† <sup>0</sup>	3,507,600	
	04 2002040	FRO Application Com-		0	0	0	3,507,600	0		†0		0
		FPG Acquisition Corp.		0	0	0	0	0		0	0	0
		FPG Acquisition Holdings Corp.	0	0	0	0	0	0		<u> </u>	0	0
	32-0505460	FPG Holding Company, LLC	0	0	ļ0	0	442 , 188	J0		ļ0	442,188	0
		FPG Senior Services, LLC	0	0	0	0	43,076	0		0	43,076	0
00000		Go365, LLC	0	0	0	0	(39,415,977)	0		0	(39,415,977)	0
00000	27-1649291	Harris, Rothenberg International Inc	0	0	0	0	(11,783,001)	0		<u> </u> 0	(11,783,001)	0
00000		Health Value Management, Inc.	0	0	0	0	43,866	0		0	43,866	0
		HRI Humana of California Inc.	0	0	0	0	(7,242)	0		n l	(7,242)	0
		HUM Provider Holdings, LLC	0		n	0	14,570,672	0		n	14,570,672	n
				٥	0	۰				† <sup>0</sup>		٠
	<b>∠∪−4</b> 833394	Humana Active Outlook, Inc.		0	0	0	568	ļ0		<u> </u>	568	

## **SCHEDULE Y**

		174141 =	- SOIVIIVIAI	<u> </u>	JUNEN 3	110/110/10	, , , , , , , , , , , , , , , , , , ,		<b></b>			
1	2	3	4	5	6	7	8	9	10	11	12	13
						Income/						
						(Disbursements)						
					Purchases, Sales	Incurred in						Reinsurance
					or Exchanges of	Connection with		Income/		Any Other Material		Recoverable/
					Loans, Securities,	Guarantees or		(Disbursements)		Activity Not in the		(Payable) on
NAIC					Real Estate,	Undertakings for	Management	Incurred Under		Ordinary Course of		Losses and/or
Company	ID	Names of Insurers and Parent,	Shareholder	Capital	Mortgage Loans or	the Benefit of any	Agreements and	Reinsurance	*	the Insurer's	<b>T</b> . ( . )	Reserve Credit
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	^	Business	Totals	Taken/(Liability)
	75-2739333	Humana At Home (Dallas), Inc.	0	0	0	0	176,758	0		0	176,758	0
00000		Humana At Home (Houston), Inc.	0	0	0	0	654,488	0		0	654,488	0
		Humana At Home (San Antonio), Inc	0	0	0	0	(3,964,295)			0	(3,964,295)	0
		Humana at Home (TLC), Inc.	0	0	0	0	1	0		0	1	0
00000		Humana at Home 1, Inc.	0	0	0	0	(33,058,409)	0		0	(33,058,409)	0
00000	13-4036798	Humana at Home, Inc.	0	0	0	0	(591,582)	0		0	(591,582)	0
00000	75-2043865	Humana Behavioral Health, Inc.	15,000,000	0	0	0	22,602,516	0		0	37,602,516	0
60052	37-1326199	Humana Benefit Plan of Illinois, Inc.	0	90,000,000	0	0	(170, 172, 648)	0		0	(80, 172, 648)	0
00000	59-1843760	Humana Dental Company	0	0	0	0	3,615,615	0		0	3,615,615	0
	58-2209549	Humana Employers Health Plan of GA. Inc	150,000,000	0	0	0	(115,708,234)	0		0	34,291,766	0
	61-1241225	Humana Government Business, Inc.	0	0	0	0	(59,743,838)	0		0	(59,743,838)	0
		Humana Health Benefit Plan of LA, Inc.	82,000,000	0	0	0	(192.099.708)	0		0	(110.099.708)	0
	26-2800286	Humana Health Company of New York, Inc	02,000,000	50,000,000	0	0	(19,583,879)	0		0	30,416,121	٥
	61-1041514	Humana Health Ins. Co. of Florida, Inc	0	0,000,000	n	 0	182,040,505	0		n	182,040,505	
	26-3473328	Humana Health Plan of California, Inc		 0	0	0	3,726,903	0			3,726,903	0
	31-1154200	Humana Health Plan of Ohio, Inc	55,000,000		0	0		<u>.</u> 0				
				0	0	0	(19,474,461)			U	35,525,539	0
		Humana Health Plan of Texas, Inc.	15,000,000	0	0	0	5,763,069	0		0	20,763,069	0
	61–1013183	Humana Health Plan, Inc.	350,000,000	0	0	0	(464,966,349)	0		<u> </u>	(114,966,349)	0
	66-0406896	Humana Health Plans of Puerto Rico, Inc	0	0	0	0	15,377,122	0		0	15,377,122	0
		Humana Healthcare Research, Inc.	0	0	0	0	1,467,196	0		0	1,467,196	0
		Humana Inc.	(2,568,380,000)	(505,000,000)	0	0	2,424,215,770	0		ļ0 ļ	(649, 164, 230)	0
		Humana Innovation Enterprises, Inc	0	0	0	0	(2,094,465)	0		0	(2,094,465)	0
73288		Humana Insurance Company	1,325,000,000	0	0	0	71,865,173	(25,375,884)		0	1,371,489,289	6,681,304
60219	61-1311685	Humana Insurance Company of Kentucky	0	0	0	0	(6,317,333)	25,375,884		.0	19,058,551	(6,681,304)
12634	20-2888723	Humana Insurance Company of New York	0	0	0	0	(30,416,276)	0		0	(30,416,276)	0
00000	66-0291866	Humana Insurance of Puerto Rico, Inc	0	0	0	0	(15,356,399)	0		0	(15,356,399)	0
	66-0872725	Humana Management Services of Puerto									, ,,	
		Rico, Inc.	0	0	0	0	(1,916,533)	0		0	(1,916,533)	0
00000	20-3364857	Humana MarketPOINT of Puerto Rico, Inc	0	0	0	0	0	0		n	0	0
		Humana Marketpoint, Inc.	0	n	n	0	487,935,490	0		n	487.935.490	n
		Humana Medical Plan of Michigan, Inc.	0	٥	n	n	(8,362,033)	n		T	(8.362.033)	n
	27-4660531	Humana Medical Plan of Pennsylvania, Inc.	0	٠	0	0	(8,302,033)	0		T	497,347	٠
		Humana Medical Plan of Utah. Inc.	10,000,000	٠	0	٠	(4,425,641)	0 N		U	5,574,359	
			300,000,000	 	ļ	0 N		0		† <sup>0</sup>		0
		Humana Medical Plan, Inc.		 0	ļ0		(867,941,229)	0		† <u>0</u>	(567,941,229)	0
	45-2254346	Humana Pharmacy Solutions, Inc.	0		0	0	(122,949,337)			0	(122,949,337)	0
		Humana Pharmacy, Inc.	0	0	0	<u></u> 0	(264,053,320)	0		ļ <u>0</u> ļ	(264,053,320)	0
		Humana Regional Health Plan, Inc	0	0	ļ0	<u> </u> 0	227,883	ļ0		<del> </del> 0	227,883	0
00000	20-8418853	Humana Veterans Healthcare Services, Inc.										
			0	0	0	0	6,481	0		ļ0 ļ	6,481	0
	26-4522426	Humana WellWorks LLC	0	0	0	0	300	0		0	300	0
	39-1525003	Humana Wisc. Health Org. Ins. Corp	0	140,000,000	0	0	(230, 255, 117)	0		0	(90,255,117)	0
70580		HumanaDental Insurance Company	22,000,000	0	0	0	(23,554,142)	0		0	(1,554,142)	0
00000	61-1364005	HumanaDental, Inc.	0	0	0	0	324,866	0		0	324,866	0
		Humco. Inc.	0	0	0	0	15	0		0	15	0
		,										

## **SCHEDULE Y**

		FAIL 4		· · · · · · · · · · · · · · · · · · ·	JUILLY J					.,		
1	2	3	4	5	6 Purchases, Sales	7 Income/ (Disbursements) Incurred in	8	9	10	11	12	13 Reinsurance
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
		HUM-e-FL, Inc.	n Dividende	Л	0.0000000000000000000000000000000000000	7 tilliato(0)	(2,916,339)	n ngreemente		n Daoineac	(2,916,339)	n altern (Liability)
00000	86-1050795	Hummingbird Coaching Systems LLC		٥	0	٥٥	967.452	o		۰	967.452	o
00000	39-1769093	Independent Care Health Plan		٥		٥				································		
00000	. 39-1709093	Island Doctors of New Smyrna Beach Medical		U				U		u		
00000		Center. LLC	0	٨	0	0	0	<u></u>		٥	٥	٥
00000	61-1232669	Managed Care Indemnity, Inc.	9,400,000	٥			(3,586,670)	0		t0	5,813,330	
		MCCI Group Holdings, LLC	9,400,000	٥	0		8, 171, 567	0		ا ۱	8.171.567	
		MCCI Holdings, LLC			0		1,966,707				1.966.707	
		MCCI nordings, LLC			0	0		0		J		0
00000	. 46–1846260 81–2957926	MCCI of lexas Primary Care Group, PLLC		0	0	0	(7,041,018)	0		† <u>0</u>	(7,041,018)	
	. 81-295/926	MOOL (1) if the interest Accordance 110		0	0	0	(1)	0	<del>-</del>	U	(1)	0
	45-4493313	MCCI/Lifetime of Aventura, LLC			0	0	201,842			t <sup>U</sup>	201,842	U
00000	. 27-4379634	Medical Care Consortium Incorporated of		•		•	0.745.500				0 745 500	•
00000	05 0070404	Texas METCARE of Florida, Inc.	0	0	0	0	2,715,583	0		0	2,715,583	0
			0	0	0	0	(2,899,303)	0		<u> </u>	(2,899,303)	0
	. 65-0635728	Metropolitan Health Networks, Inc	0	0	0	0	1,053,612	0		<u> </u>	1,053,612	0
	. 65-0992582	Naples Health Care Specialists, LLC	0	0	0	0	189	0		0	189	0
	65-0688221	Nursing Solutions, LLC	0	0	0	0	189	0		<u> </u>	189	0
	62-1552091	PHP Companies, Inc.	0	0	0	0	10,888	0			10,888	0
		Preferred Health Partnership, Inc.	0	0	0	0	120	0		0	120	0
		Preservation on Main, Inc.	0	0	0	0	1,872,793	0		0	1,872,793	0
00000		Primary Care Holdings II, LLC	0	0	0	0	(162,497)	0		0	(162,497)	0
00000	46-1225873	Primary Care Holdings, Inc.	0	0	0	0	6, 109, 655	0		0	6, 109, 655	0
00000	56-2655900	Primary Care Specialist of the Palm										
		Beaches, LLC	0	0	0	0	(164,026)	0		0	(164,026)	0
00000		RMA Island Doctors Daytona MSO, LLC	0	0	0	0	60	0		0	60	0
00000		RMA Island Doctors Orlando MSO, LLC	0	0	0	0	0	0		0	0	0
00000		RMA Medical Center of Orlando, LLC	0	0	0	0	0	0		0	0	0
00000		RMA Medical Center of South Orlando, LLC	0	0	0	0	(944)	0		0	(944)	0
00000		RMA Medical Center of Sunrise, LLC	0	0	0	0	95,083	0		0	95,083	0
		RMA Medical Centers of Florida, LLC	0	0	0	0	(17,219,436)	0		0	(17,219,436)	0 l
00000		RMA Medical Group of Florida, LLC	0	0	0	0	18,437	L0	l	0 [	18,437	0
00000		RMA Orlando MSO, LLC	0	0	0	0	(4,275)	0		0	(4,275)	0
00000	75-2844854	ROHC, L.L.C.	0	0	0	0	(551,564)	0		0	(551,564)	0
		SeniorBridge Family Companies (FL), Inc	0	0	0	0	(4,317,985)	0		0	(4,317,985)	0
00000	20-0301155	SeniorBridge Family Companies (IN), Inc	0	0	0	0	(635, 158)	n		T n l	(635, 158)	n
	36-4484443	SeniorBridge Family Companies (NY), Inc	n l	n	0	0	(1,944,718)	0		n	(1,944,718)	n l
		SeniorBridge-Florida, LLC	n	n	n	n	189	n		n	189	n l
00000	74-2352809	Texas Dental Plans, Inc.	0	 N	n		(57,856)	n		n	(57,856)	n l
	52-1157181	The Dental Concern, Inc.	2,000,000		n	 n	(6,502,356)	n		n l	(4,502,356)	n l
00000	80-0072760	Transcend Insights, Inc.	n l	 n	n		41,749,726	n		T	41,749,726	n
	37-1910409	Transcend Population Health Management		0			1,140,120			†	1,140,120	
		II. LLC	0	Λ	0	n	1,091	^	ĺ	٨	1.091	n
1		LLV			LU	U	L	LU		4U		U

# **SCHEDULE Y**

1	2	3	4	5	6	7	8	9	10	11	12	13
	_			ŭ		Income/	· ·					
						(Disbursements)						
					Purchases, Sales	Incurred in						Reinsurance
					or Exchanges of	Connection with		Income/		Any Other Material		Recoverable/
					Loans, Securities,	Guarantees or		(Disbursements)		Activity Not in the		(Payable) on
NAIC					Real Estate,	Undertakings for	Management	Incurred Under		Ordinary Course of		Losses and/or
Company	ID	Names of Insurers and Parent,	Shareholder	Capital	Mortgage Loans or	the Benefit of any	Agreements and	Reinsurance		the Insurer's		Reserve Credit
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	*	Business	Totals	Taken/(Liability)
00000	46-5329373	Transcend Population Health Management,										
		LLC	0	0	0	0	595,802	0		0	595,802	0
9999999 Co	ontrol Totals		0	0	0	0	0	0	XXX	0	0	0

### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

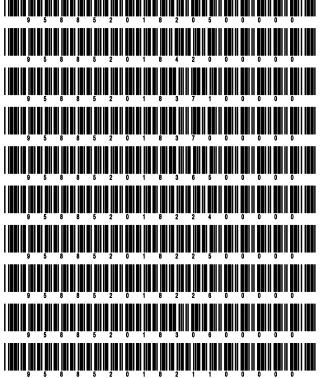
	MARQUEUNO		Responses
1.	MARCH FILING Will the Supplemental Compensation Exhibit be filed with the state of domicile be		YES
2.	Will an actuarial opinion be filed by March 1?		YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March		YES
4.	Will the confidential Risk-based Capital Report be filed with the state of domicile	e, if required, by March 1?	YES
	ADDIL EILING		
5.	APRIL FILING Will Management's Discussion and Analysis be filed by April 1?		YES
6.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?		YES
7.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?		YES
8.	JUNE FILING Will an audited financial report be filed by June 1?		VEC
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and e	electronically with the NAIC by June 1?	YES YES
			0
10	AUGUST FILING		
10.	Will the regulator-only (non-public) Communication of Internal Control Related Nelectronically with the NAIC (as a regulator-only non-public document) by Augus		YES
	The following supplemental reports are required to be filed as part of your annu-	al statement filing if your company is engaged in the type of bu	siness covered b
	supplement. However, in the event that your company does not transact t	the type of business for which the special report must be filed	, your response o
	to the specific interrogatory will be accepted in lieu of filing a "NONE" rep but is not being filed for whatever reason enter SEE EXPLANATION and provide	ort and a bar code will be printed below. If the supplement is re	equired of your com
	MARCH FILING		
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the sta		YES
12.	Will the Supplemental Life data due March 1 be filed with the state of domicile a		NO NO
13. 14.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state Will the actuarial opinion on participating and non-participating policies as require		NO
17.	be filed with the state of domicile and electronically with the NAIC by March 1?		NO
15.	Will the actuarial opinion on non-guaranteed elements as required in Interrogate	ory 3 to Exhibit 5 to Life Supplement be filed with the state of	NO
16.	domicile and electronically with the NAIC by March 1?	le and the NAIC by March 1?	NO NO
17.	Will an approval from the reporting entity's state of domicile for relief related to the	he five-year rotation requirement for lead audit partner be filed	
18.	electronically with the NAIC by March 1?	he are year cooling off period for independent CDA he filed	NO
10.	electronically with the NAIC by March 1?		NO
19.	Will an approval from the reporting entity's state of domicile for relief related to the		NO
	with the NAIC by March 1?		NO
20.	Will the Long-Term Care Experience Reporting Forms be filed with the state of o		NO
21.	Will the Supplemental Life data due April 1 be filed with the state of domicile and		NO
22. 23.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the sta Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense		YES
23.	NAIC by April 1?		YES
24.	Will the Life. Health & Annuity Guaranty Association Model Act Assessment Bas	se Reconciliation Exhibit be filed with the state of domicile and	VEO
25.	the NAIC by April 1?	Act Assessment Base Reconciliation Exhibit (if required) be	YES
_0.	filed with the state of domicile and the NAIC by April 1?		YES
00	AUGUST FILING		VEO
26.	Will Management's Report of Internal Control Over Financial Reporting be filed Explanations:	with the state of domicile by August 1?	YES
12.	•		
13.	This type of business is not written.		
14.	This type of business is not written.		
15. 16.	This type of business is not written. This type of business is not written.		
17.	No relief will be requested.		
18.	No relief will be requested.		
19. 20.	No relief will be requested. This type of business is not written.		
21.	This type of business is not written.		
	B. 6.1		
12.	Bar Codes: Life Supplement [Document Identifier 205]	1851   6   6   6   6   6   6   6   6   6	
12.	Life Supplement [Document Identifier 200]		
13.	SIS Stockholder Information Supplement [Document Identifier 420]	1888   2 181 21 21 21 21 12 21 12 21 13 14 15 16 17 18 21 18 21 18 21 18 21 18 22 18 22 22 22 22 22 22 22 22	
		9 5 8 8 5 2 0 1 8 4 2 0 0 0 0	0 0
14.	Participating Opinion for Exhibit 5 [Document Identifier 371]		
15.	Non-Guaranteed Opinion for Exhibit 5 [Document Identifier 370]		
	,, ,, ,,		
16.	Medicare Part D Coverage Supplement [Document Identifier 365]	1851   18   18   18   18   18   18   1	
17.	Relief from the five-year rotation requirement for lead audit partner [Document	8 2 3 5 2 0 1 8 3 6 5 0 0 0 0 1 8 3 6 5 0 0 0 0 1 8 1 1 1 1 1 1 1 1 1 1 1 1 1 1	υ υ   <b>              </b>
17.	Identifier 224]		
18.	Relief from the one-year cooling off period for independent CPA		
	[Document Identifier 225]		<b>                                </b>

20.

Relief from the Requirements for Audit Committees [Document Identifier 226]

Long-Term Care Experience Reporting Forms [Document Identifier 306]

21. Life Supplement [Document Identifier 211]



### **OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

			Current Year				
		1	2	3	4		
				Net Admitted Assets	Net Admitted		
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets		
2504.	Federal Contingency Reserves	401,567	0	401,567	193,624		
2505.	Prepaid Expenses	363,036	363,036	0	0		
2597.	Summary of remaining write-ins for Line 25 from overflow page	764,603	363,036	401,567	193,624		

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

,	at Write in 3 for Exhibit of Normannities 7,030to Eine 20			
		1	2	3
				Change in Total
		Current Year Total	Prior Year Total	Nonadmitted Assets
		Nonadmitted Assets	Nonadmitted Assets	(Col. 2 - Col. 1)
2504.	Prepaid Expenses	363,036	524,329	161,293
2505.	Goodwill	0	6, 173, 935	6, 173, 935
2597.	Summary of remaining write-ins for Line 25 from overflow page	363,036	6,698,264	6,335,228

# **SUMMARY INVESTMENT SCHEDULE**

		Gross Investm	ent Holdings			Reinvested Collateral Amount Total (Col. 3 + 4) Amount	
		1	2	3	4		6
					Securities Lending		
					Reinvested		
	Investment Categories	Amount	Percentage	Amount			Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	22,069,174	1.888	22,069,174	0	22,069,174	1.888
	1.2 U.S. government agency obligations (excluding mortgage-backed	, ,		, , ,		, , ,	
	securities):						
	1.21 Issued by U.S. government agencies	0	0.000	0	0	0	0.00
	1.22 Issued by U.S. government sponsored agencies	0	0.000	0	0	0	0.000
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed	0	0.000	0	0		0.000
	securities)	U	0.000	U	0	U	0.000
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
	1.41 States, territories and possessions general obligations	144,050,167	12.321	144,050,167	0	144,050,167	12.321
	1.42 Political subdivisions of states, territories and possessions and						
	political subdivisions general obligations	6,807,277		6,807,277	0	6,807,277	
	1.43 Revenue and assessment obligations		10.445	122 , 114 , 289			10.445
	1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
	1.5 Mortgage-backed securities (includes residential and commercial						
	MBS):						
	1.51 Pass-through securities:	0	0.000	0	0		0.000
	1.511 Issued or guaranteed by GNMA			316,026,308			
	1.512 Issued or guaranteed by FNMA and FRENC			310,020,300			
	1.52 CMOs and REMICs:		0.000	U		u	0.000
		39,831,034	2 407	39,831,034	0	20 021 024	3.407
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	39,031,034	3.407	39,031,034		39,031,034	3.407
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by						
	agencies shown in Line 1.521	0	0.000	0	0	0	0.000
	1.523 All other	80,747,322	6.907	80,747,322	0	80,747,322	6.907
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid	210 020 162	26.585	310,822,163	0	210 020 162	26.585
	securities)		0.000	0			
	2.2 Unaffiliated non-U.S. securities (including Canada)		0.000	0			
•	2.3 Affiliated securities		0.000	υ		u	0.000
3.	Equity interests:	0	0.000	0	0		0.000
	3.1 Investments in mutual funds	0	0.000	0	0	0	0.000
		0	0.000	0	0		0.000
		۷	0.000			0	0.000
	3.22 Unaffiliated	0	0.000	0	0		0.000
		0	0.000	0	0	_	0.000
	3.31 Affiliated	0	0.000	0	٥	0	0.000
	3.4 Other equity securities:		0.000	0	0		0.000
	3.41 Affiliated	16 610 557	1 /122	16 610 557	0	16 610 557	1.422
	3.42 Unaffiliated	0,019,337	0.000	0,019,337	٥	0,019,337	0.000
	3.5 Other equity interests including tangible personal property under lease:		0.000	0	0		0.000
	3.51 Affiliated	0	0.000	0	Ω	0	0.000
	3.52 Unaffiliated	٥	0.000	0	٥	0	0.000
4.		0	0.000	0	0		0.000
4.	Mortgage loans: 4.1 Construction and land development	0	0.000	0	0	0	0.000
	4.2 Agricultural		0.000	0	٥	0	0.000
	4.3 Single family residential properties			0		0	0.000
	4.4 Multifamily residential properties		0.000	0	0	0	0.000
	4.5 Commercial loans		2.361	27,600,000	0	27,600,000	
		27,000,000	0.000	27,000,000	٥	27,000,000	0.000
-	4.6 Mezzanine real estate loans		0.000	U	0	JU	0.000
5.	Real estate investments:	0	0.000	0	0		0.000
	5.1 Property occupied by company		0.000	U	0	u	0.000
	5.2 Property held for production of income (including						
	\$0 of property acquired in satisfaction of	_	0.000	0	_	_	0.000
	debt)	υ	0.000	U	<u>U</u>	υ	0.000
	5.3 Property held for sale (including \$0	_		_	_	_	
	property acquired in satisfaction of debt)	_	0.000	0	L0 -	J0	0.000
6.	Contract loans		0.000	0	0	0	0.000
7.	Derivatives		0.000	0	0	0	0.000
8.	Receivables for securities		0.028	325,000	0	325,000	0.028
9.	Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX		XXX
10.	Cash, cash equivalents and short-term investments		7.025	82,134,576	0	82,134,576	7.025
11.	Other invested assets	0	0.000	0	0	0	0.000
12.	Total invested assets	1,169,146,866	100.000	1,169,146,866	0	1,169,146,866	100.000

### **SCHEDULE A - VERIFICATION BETWEEN YEARS**

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year
2.	Cost of acquired:
	2.1 Actual cost at time of acquisition (Part 2, Column 6)
	2.2 Additional investment made after acquisition (Part 2, Column 9)
3.	Current year change in encumbrances:
	3.1 Totals, Part 1, Column 13
	3.2 Totals, Part 3, Column 11
4.	Total gain (loss) on disposals, Part 3, Column 18
5.	Deduct amounts received on disposals, Part 3, C 15,
6.	Total foreign exchange change in book/adjusted cary. Total foreign exchange change in book/adjusted cary.
	6.1 Totals, Part 1, Column 15
	6.2 Totals, Part 3, Column 13
7.	Deduct current year's other than temporary impairment recognized:
	7.1 Totals, Part 1, Column 12
	7.2 Totals, Part 3, Column 10
8.	Deduct current year's depreciation:
	8.1 Totals, Part 1, Column 11
	8.2 Totals, Part 3, Column 9
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)
10.	Deduct total nonadmitted amounts
11.	

# **SCHEDULE B - VERIFICATION BETWEEN YEARS**

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	27,600,000
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 120	
	3.2 Totals, Part 3, Column 110	0
4.	Accrual of discount	0
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 90	
	5.2 Totals, Part 3, Column 80	0
6.	Total gain (loss) on disposals, Part 3, Column 18	0
7.	Deduct amounts received on disposals, Part 3, Column 15	0
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 130	
	9.2 Totals, Part 3, Column 130	0
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 110	
	10.2 Totals, Part 3, Column 100	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	27,600,000
12.	Total valuation allowance	0
13.	Subtotal (Line 11 plus 12)	27,600,000
14.	Deduct total nonadmitted amounts	0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	27,600,000

## **SCHEDULE BA - VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year
2.	Cost of acquired:
	2.1 Actual cost at time of acquisition (Part 2, Column 8)
	2.2 Additional investment made after acquisition (Part 2, Column 9)
3.	Capitalized deferred interest and other:
	3.1 Totals, Part 1, Column 16
	3.2 Totals, Part 3, Column 12
4.	Accrual of discount
5.	Unrealized valuation increase (decrease):
	5.1 Totals, Part 1, Column 13
	5.2 Totals, Part 3, Column 9
6.	Total gain (loss) on disposals, Part 3, Column 19
7.	Deduct amounts received on disposals, Part 3, Column 16
8.	Deduct amortization of premium and depreciation
9.	Total foreign exchange change in book/adjusted carrying value:
	9.1 Totals, Part 1, Column 17
	9.2 Totals, Part 3, Column 14
10.	Deduct current year's other than temporary impairment recognized:
	10.1 Totals, Part 1, Column 15
	10.2 Totals, Part 3, Column 11
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)
12.	Deduct total nonadmitted amounts
13.	Statement value at end of current period (Line 11 minus Line 12)

# **SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	1 317 830 468
2.	Cost of bonds and stocks acquired, Part 3, Column 7	
3.	Accrual of discount	
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12(1,294,941)	
	4.2. Part 2, Section 1, Column 15 0	
	4.3. Part 2, Section 2, Column 13	
	4.4. Part 4, Column 11	(3 973 982)
5.	Total gain (loss) on disposals, Part 4, Column 19	
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	
7.	Deduct amortization of premium	
	Total foreign exchange change in book/adjusted carrying value:	11,000,403
8.	8.1. Part 1, Column 150	
	8.2. Part 2, Section 1, Column 190	
	8.3. Part 2, Section 2, Column 16	
	8.4. Part 4, Column 150	0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	
	9.2. Part 2, Section 1, Column 17	
	9.3. Part 2, Section 2, Column 14	
	9.4. Part 4, Column 13	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,059,087,290
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,059,087,290

## **SCHEDULE D - SUMMARY BY COUNTRY**

Long-Term Bonds and Stocks OWNED December 31 of Current Year

		Long-Term bonds and	1 1	2	3	4
			Book/Adjusted		3	<b>,</b>
	escription	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.	United States	22,069,174	22,045,081	22, 173,227	21,945,000
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	22,069,174	22,045,081	22,173,227	21,945,000
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	144,050,167	142,020,783	154,568,257	128,640,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	6,807,277	6,767,705	7,470,767	6,065,000
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and						
their Political Subdivisions	7.	Totals	438,140,597	426,449,722	445,777,549	421,021,863
Industrial and Miscellaneous, SVO	8.	United States	, ,	402,209,175	419,030,714	414,601,179
Identified Funds, Bank Loans and	9.	Canada		4,936,300	4,999,181	5,000,000
Hybrid Securities (unaffiliated)	10.	Other Countries	10,093,989	9,700,855	10,089,874	10,100,000
	11.	Totals	431,400,518	416,846,330	434,119,769	429,701,179
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	1,042,467,733	1,014,129,621	1,064,109,569	1,007,373,042
PREFERRED STOCKS	14.	United States		0	0	
Industrial and Miscellaneous	15.	Canada		0	0	
(unaffiliated)	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States		0	0	
Industrial and Miscellaneous	21.	Canada		0	0	
(unaffiliated)	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	16,619,557	16,619,557	73,538,938	
	25.	Total Common Stocks	16,619,557	16,619,557	73,538,938	
	26.	Total Stocks	16,619,557	16,619,557	73,538,938	
	27.	Total Bonds and Stocks	1,059,087,290	1,030,749,178	1,137,648,507	

#### **SCHEDULE D - PART 1A - SECTION 1**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations  1 2 3 4 5 6 7 8 9 10 11 12												
	1	Over 1 Year	Over 5 Years	Over 10 Years	5	No Maturity	/	Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	12 Total Privately
NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.7	Prior Year	Prior Year	Traded	Placed (a)
1. U.S. Governments												
1.1 NAIC 1	15,426,404	9,739,813	0	0	0	XXX	25, 166, 217	2.4	277, 110, 193	18.2	25, 166, 217	(
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	L
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	(
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	(
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	(
1.7 Totals	15.426.404	9,739,813	0	0	0		25,166,217	2.4	277,110,193	18.2	25.166.217	(
2. All Other Governments	17,121,111	2,100,110		-		7001	==,,=::				==,,=	
2.1 NAIC 1	0	0	0	0	0	xxx	0	0.0	0	0.0	0	
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	(
2.3 NAIC 3	0	0	0	0	0	XXX	n	0.0	0	0.0	0	
2.4 NAIC 4	0	n	0	0	0	XXX	n	0.0	n	0.0	n	(
2.5 NAIC 5	 0	0	0	0	0	XXX	0	0.0	0	0.0	0	
2.6 NAIC 6		n	0	0		XXX		0.0	0	0.0	o	
2.7 Totals	. 0	0	0	0	0		0	0.0	0	0.0	0	
3. U.S. States, Territories and Possessions etc.,	U	U	U	U	U	^^^	U	0.0	U	0.0	U	,
Guaranteed												
3.1 NAIC 1	7,925,369	93,119,830	43,004,968	0	0	xxx	144,050,167	13.7	212.361.082	13.9	144.050.167	1
3.2 NAIC 2		0		0		XXX	144,000,107	0.0		0.7		
3.3 NAIC 3	٥	o	٥		 0	XXX		0.0	10,097,303	0.0	٥	
3.4 NAIC 4	٥		٥		 0	XXX	0	0.0		0.0	0	
				0	 1	XXX	0	0.0	0	0.0	0	
		0		0	00			0.0	0	0.0	0	
3.6 NAIC 6	7.925.369	93,119,830	43.004.968	0	0	7000	144.050.167	13.7	222.458.587	14.6	144.050.167	
3.7 Totals	7,920,309	93,119,630	43,004,908	U	U	XXX	144,000,107	13.7	222,436,367	14.0	144,000,167	(
4. U.S. Political Subdivisions of States, Territories and												
Possessions , Guaranteed 4.1 NAIC 1	0	3.799.147	3.008.130	0	0	V/V/	6.807.277	0.6	17.082.431	1.1	6.807.277	
		న,799,147	ان ا ,000, د	0		XXX	0,007,277		17,002,431	0.0	0,007,277	
4.2 NAIC 2	0	J0		U	 	XXX	<del> </del> 0	0.0	ļ0	0.0	J0	ļ'
4.3 NAIC 3	0	0	0	l0	0	XXX	- <del> </del> 0		l0		0	ļ
4.4 NAIC 4	0	0	0	}0	0	XXX	· <del>†</del> 0	0.0	ļ0	0.0	ļ0	}
4.5 NAIC 5	0	ļ0	0	}0  -		XXX	0	0.0	}0	0.0	0	ļ
4.6 NAIC 6	. 0	0 700 447	0 000 100	0	0	XXX	0 007 077	0.0	17,000,404	0.0	0 007 077	1
4.7 Totals	0	3,799,147	3,008,130	0	0	XXX	6,807,277	0.6	17,082,431	1.1	6,807,277	(
U.S. Special Revenue & Special Assessment     Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	7,956,205	32,130,687	110, 143, 681	45, 120, 792	235,544,742	XXX	430,896,107	41.0	485,537,598	31.8	430,896,107	(
5.2 NAIC 2	2,901,621	0	4,342,869	0	0	XXX	7,244,490	0.7	6,850,142	0.4	7,244,490	(
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	(
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
5.7 Totals	10,857,826	32,130,687	114,486,550	45,120,792	235,544,742		438,140,597	41.7	492,387,740	32.3	438,140,597	

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality and	Maturity Distributio	II OI All BOILUS O	whed December 3		ed Carrying value	es by Major Types	or issues and NA	NC Designations			
1	2	3	4	5	6	7	8	9	10		12 Total Privately
1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years		Total Current Year	Line 11 7		% From Col. 8 Prior Year	Traded	Placed (a)
1 1 001 01 2000	THIOUGH O TOUTO	THIOUGH TO TOUTO	THI COURT ED TOUTO	07012010010	Date	Total Carrent Total	EIIIO 1117	T HOL TOOL	T HOL TOUL	Tradou	1 10000 (0)
13 478 928	129 015 283	115 581 993	30 900 912	46 833 671	XXX	335 810 787	32 0	370 956 803	24 3	335 810 787	(
0			0	0							(
2 659 350			0	0							
2,000,000		0	0	0							(
0	0	0	0	0		0		2,004,700			(
0	0	0	0	0		0		0			(
16 138 278	190 628 015	151 931 929	30 900 912	46 833 671		436 432 805		515 880 290			
10,100,210	100,020,010	101,001,020	00,000,012	10,000,071	7000	100, 102,000	11.0	010,000,200	00.0	100, 102,000	`
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†0	n	o	n	 0		1				n	·
<del>-</del>	n	o	n	 n		†				n	
n	n	o	n			†				o	
†n	n	o	n	0		1 n				n	
	0	0	0	<u> </u>		0				0	
	1 1 Year or Less	1	1         Over 1 Year Through 5 Years         Over 5 Years Through 10 Years           13,478,928         129,015,283         115,581,993           0         49,774,677         28,564,946           2,659,350         9,745,855         7,784,990           0         0         0           0         0         0           0         0         0           16,138,278         190,628,015         151,931,929           0         0         0           0         0         0           0         0         0           0         0         0           0         0         0           0         0         0           0         0         0           0         0         0           0         0         0           0         0         0           0         0         0           0         0         0           0         0         0           0         0         0           0         0         0           0         0         0           0         0         0	1	1   1   2   2   3   0   0   0   1   1   2   0   0   0   0   0   0   0   0   0	1   1   2   2   2   2   2   2   3   4   2   2   2   2   2   2   2   3   4   2   2   2   2   2   2   2   2   2	1   1   2     2	1   Year or Less   Over 1 Year   Through 5 Years   Through 10 Years   Through 10 Years   Through 10 Years   Through 10 Years   Through 10 Years   Through 10 Years   Through 10 Years   Through 10 Years   Through 10 Years   Through 10 Years   Through 10 Years   Through 10 Years   Through 10 Years   Through 10 Years   Over 20 Years	1   Year or Less   Through 19 Years   Through 19 Years   Through 19 Years   Through 20	1   1   2   2   1   1   2   2   2   2	1   1   2   2   1   2   2   1   2   2

#### SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

		Maturity Distribution	3	Wiled December 3	1, at 500N/Aujusi	Eu Carryllig Value	T 7	g or issues and in-		10	11	12
	'	Over 1 Year	Over 5 Years	Over 10 Years	5	No Maturity	′	Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
NAIC Designation	1 Year or Less		Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.7	Prior Year	Prior Year	Traded	Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d)44,786,906		271,738,772	76,021,704	282,378,413	0	942,730,555		XXX	XXX	942,730,555	0
11.2 NAIC 2	(d)2,901,621	49,774,677	32,907,815	0	0	0	85,584,113	8.1	XXX	XXX	85,584,113	0
11.3 NAIC 3	(d)2,659,350		7,784,990	0	0	0	20, 190, 195		XXX	XXX	20, 190, 195	0
11.4 NAIC 4	(d)0	2,092,200	0	0	0	0	2,092,200	0.2	XXX	XXX	2,092,200	0
11.5 NAIC 5	(d)0	0	0	0	0	0	(c)0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	50,347,877	329,417,492	312,431,577	76,021,704	282,378,413	0	(b) 1,050,597,063	100.0	XXX	XXX	1,050,597,063	0
11.8 Line 11.7 as a % of Col. 7	4.8	31.4	29.7	7.2	26.9	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 NAIC 1	257,283,785	365,498,423	354,452,457	89,358,342	296,455,100	0	XXX	XXX	1,363,048,107	89.4	1,363,048,107	0
12.2 NAIC 2	625,000	45,793,919	75,201,808	2,570,585	2, 193, 754	0	XXX	XXX	126,385,066	8.3	126,385,066	0
12.3 NAIC 3	1,925,849		15,477,481	0	0	0	XXX	XXX	32,581,309	2.1	32,581,309	0
12.4 NAIC 4	0	546,000	2,358,759	0	0	0	XXX	XXX	2,904,759	0.2	2,904,759	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c)0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	259.834.634	427,016,321	447.490.505	91.928.927	298.648.854	0	XXX	XXX	(b) _1,524,919,241	100.0	1.524.919.241	0
12.8 Line 12.7 as a % of Col. 9	17.0	28.0	29.3	6.0	19.6	0.0		XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	44.786.906	267,804,760	271.738.772	76.021.704	282.378.413	0	942.730.555	89.7	1,363,048,107	89.4	942.730.555	XXX
13.2 NAIC 2	2.901.621	49.774.677	32.907.815	0	0	0	85.584.113	8.1	126,385,066	8.3	85.584.113	XXX
13.3 NAIC 3	2,659,350	9,745,855	7,784,990	0	0	0	20,190,195	1.9	32,581,309	2.1	20,190,195	XXX
13.4 NAIC 4	I 0	2,092,200	0	0	0	0	2,092,200	0.2	2,904,759	0.2	2,092,200	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	Ι ο	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	50,347,877	329,417,492	312,431,577	76,021,704	282,378,413	0	1,050,597,063		1,524,919,241	100.0	1,050,597,063	XXX
13.8 Line 13.7 as a % of Col. 7	4.8		29.7	7.2	26.9	0.0			XXX	XXX	100.0	
13.9 Line 13.7 as a % of Line 11.7, Col. 7,												
Section 11	4.8	31.4	29.7	7.2	26.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.3 NAIC 3	0	0	0	0 [	0	0	0	0.0	0	0.0		0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0		0
14.7 Totals	0	0	0	0	0	0	0		0	0.0		0
14.8 Line 14.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7,									,			1
Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
	ole under SEC Rule 14	1	alo undor SEC Bulo						1			

(c) Includes \$ \_\_\_\_\_0 current year of bonds with 5d designations, \$ \_\_\_\_\_0 prior year of bonds with 5d designations, \$ \_\_\_\_\_0 current year, \$ \_\_\_\_\_0 prior year of bonds with 6d designations. "5GI" means the NAIC 

Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

### **SCHEDULE D - PART 1A - SECTION 2**

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

			All Borius Owner	·			s by Major Type and	Subtype of issue				
	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments			J	J				-				
1.1 Issuer Obligations	15,426,404	9,739,813	0	0	0	XXX	25, 166, 217	2.4	269,417,147	17.7	25, 166, 217	0
1.2 Residential Mortgage-Backed Securities	0		0	0	0	XXX	20, .00,2	0.0	7,693,046	0.5	0	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	15,426,404	9,739,813	0	0	0	XXX	25, 166, 217	2.4	277, 110, 193	18.2	25,166,217	0
2. All Other Governments	10, 121, 111	5,155,515		_		7001	==, :==,=::				20, 121,211	
2.1 Issuer Obligations	0	0	0	1	0	xxx	0	0.0	0	0.0	0	0
2.2 Residential Mortgage-Backed Securities	0	0	n	n	0	XXX		0.0	0	0.0	n	0
2.3 Commercial Mortgage-Backed Securities	0		n	n	l	XXX		0.0	0	0.0	n	0
2.4 Other Loan-Backed and Structured Securities	0		0	o		XXX		0.0	0	0.0	0	0
2.5 Totals	0	·	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed	0	U	U	U	U	^^^	U	0.0	U	0.0	U	- 0
,	7 005 000	00 440 000	40 004 000	_	0	1004	444 050 407	10.7	000 450 507	44.0	144 050 407	
3.1 Issuer Obligations	7,925,369		43,004,968	}0	}0	XXX	144,050,167	13.7	222,458,587	14.6	144,050,167	10
3.2 Residential Mortgage-Backed Securities		0	0	}0	}0	XXX	0	0.0	0	0.0	0	10
3.3 Commercial Mortgage-Backed Securities			0	0	0	XXX	0	0.0		0.0	0	0
3.4 Other Loan-Backed and Structured Securities	. 0	•	40,004,000	· ·	0	XXX	144.050.407	0.0	0	0.0	144.050.407	0
3.5 Totals	7,925,369	93,119,830	43,004,968	0	0	XXX	144,050,167	13.7	222,458,587	14.6	144,050,167	0
4. U.S. Political Subdivisions of States, Territories and												
Possessions, Guaranteed		0.700.447	0 000 400			2004	0 007 077	0.0	47 000 404		0 007 077	
4.1 Issuer Obligations	0	3,799,147	3,008,130	ļ0	l0	XXX	6,807,277	0.6	17,082,431	1.1	6,807,277	ļ
4.2 Residential Mortgage-Backed Securities			0	ļ	ļ0	XXX	0	0.0	0	0.0	0	ļ
4.3 Commercial Mortgage-Backed Securities	0		0	0	ļ0	XXX	0	0.0		0.0		ļ
4.4 Other Loan-Backed and Structured Securities	. 0		0 000 100	0	0	XXX	0 007 077	0.0	0	0.0	0	0
4.5 Totals	0	3,799,147	3,008,130	0	0	XXX	6,807,277	0.6	17,082,431	1.1	6,807,277	0
5. U.S. Special Revenue & Special Assessment Obligations												
etc., Non-Guaranteed 5.1 Issuer Obligations	10,857,826	04 040 000	70 000 770		0.400.000	2007	122.114.289	11.6	176.460.686	11.6	122.114.289	
5.1 Issuer Obligations			76,980,779	45,120,792	2,426,396	XXX	, , .		, ,		, , .	
5.3 Commercial Mortgage-Backed Securities			37,505,771	45, 120, 792	233, 118,346	XXX	316,026,308	30.1	315,927,054	20.7	316,026,308	
5.4 Other Loan-Backed and Structured Securities	. 0		0	0	0	XXX		0.0	0	0.0 0.0	0	0
5.4 Other Loan-Backed and Structured Securities 5.5 Totals				· ·		XXX	400 140 F07				438,140,597	0
	10,857,826	32,130,687	114,486,550	45,120,792	235,544,742	XXX	438, 140, 597	41.7	492,387,740	32.3	438, 140, 597	0
6. Industrial and Miscellaneous												1
6.1 Issuer Obligations	16, 138, 278		109, 100, 895	2,005,001	2,981,874	XXX	315,854,449	30.1	404,310,600	26.5	315,854,449	0
6.2 Residential Mortgage-Backed Securities	0		0	2,649	8,003,654	XXX	8,006,303	0.8	10,333,750	0.7	8,006,303	ļ0
6.3 Commercial Mortgage-Backed Securities	0		39,831,034	16,732,889	35,848,143	XXX	92,412,066	8.8	71,004,095	4.7	92,412,066	0
6.4 Other Loan-Backed and Structured Securities	. 0	, ,	3,000,000	12,160,373	0	XXX	20, 159, 987	1.9	30,231,845	2.0	20,159,987	0
6.5 Totals	16,138,278	190,628,015	151,931,929	30,900,912	46,833,671	XXX	436,432,805	41.5	515,880,290	33.8	436,432,805	0
7. Hybrid Securities												
7.1 Issuer Obligations	. 0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0		0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0		0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	. 0		0	0		XXX	0	0.0	0	0.0	0	
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities		0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	. 0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0		0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

	Matu	urity Distribution of	f All Bonds Owner	d December 31, a	at Book/Adjusted (	Carrying Values I	by Major Type and	d Subtype of Issu	es			
	1	2	3	4	5	6	7	8	9	10	11	12
		Over 1 Year	Over 5 Years	Over 10 Years		No Maturity		Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.7	Prior Year	Prior Year	Traded	Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. Total Bonds Current Year												
11.1 Issuer Obligations	50,347,877	324, 136, 479	232,094,772	2,005,001	5,408,270	XXX	613,992,399	58.4	XXX	XXX	613,992,399	0
11.2 Residential Mortgage-Backed Securities	0		37,505,771	45, 123, 441	241, 122,000	XXX	324,032,611	30.8	XXX	XXX	324,032,611	0
11.3 Commercial Mortgage-Backed Securities	0	0	39,831,034	16,732,889	35,848,143	XXX	92,412,066	8.8	XXX	XXX	92,412,066	0
11.4 Other Loan-Backed and Structured Securities	0	4,999,614	3,000,000	12,160,373	0	XXX	20, 159, 987	1.9	XXX	XXX	20,159,987	0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	25, 105,507	0.0	XXX	XXX		0
11.6 Bank Loans	0		0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	50,347,877		312,431,577	76,021,704	282,378,413	0	1,050,597,063	100.0		XXX	1,050,597,063	0
11.8 Line 11.7 as a % of Col. 7	4.8		29.7	7.2	26.9	0.0		XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year	7.0	01.4	20.1	1.2	20.0	0.0	100.0	7000	7000	7000	100.0	0.0
12.1 Issuer Obligations	259,834,634	399,917,319	406, 175,893	8.832.003	14,969,602	XXX	XXX	XXX	1.089.729.451	71.5	1.089.729.451	0
12.2 Residential Mortgage-Backed Securities	0, 604, 604, 604		16,818,132	49,794,039	265,586,542	XXX	XXX	XXX	333,953,850	21.9	333,953,850	
12.3 Commercial Mortgage-Backed Securities	0		20,376,576	24.364.809	18,092,710	XXX	XXX	XXX	71.004.095	4.7	71.004.095	0
12.4 Other Loan-Backed and Structured Securities	٥	17, 173, 865	4,119,904	8,938,076	10,092,710	XXX	XXX	XXX	30,231,845	2.0	30,231,845	0
12.5 SVO Identified Funds	XXX		XXX	XXX	XXX	0		XXX	30,231,643 N	0.0	٥٤٥ كالا	0
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX		XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	259,834,634		447,490,505	91,928,927	298,648,854	0		XXX	1,524,919,241	100.0	1,524,919,241	^^^
12.8 Line 12.7 as a % of Col. 9	17.0		29.3	6.0	19.6	0.0		XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds	17.0	20.0	29.3	0.0	19.0	0.0	^^^	^^^	100.0	^^^	100.0	0.0
13.1 Issuer Obligations	50,347,877	324 , 136 , 479	232,094,772	2,005,000	5,408,270	XXX	613,992,398	58.4	1,089,729,451	71.5	613,992,398	XXX
13.2 Residential Mortgage-Backed Securities	۱۱۵, ۵۴۲, ۵۵		37,505,771	45. 123. 442	3,406,270		324,032,612	30.8	333.953.850	21.9	324,032,612	
13.3 Commercial Mortgage-Backed Securities	0	,	39,831,034	16,732,889		XXX	92,412,066	8.8	71,004,095	4.7	92,412,066	XXX
13.4 Other Loan-Backed and Structured Securities	00				35,848,143	XXX	20, 159, 987				92,412,066	XXX
13.5 SVO Identified Funds	XXX	4,999,614 XXX	3,000,000 XXX	12,160,373 XXX	XXX	XXX0		1.9 0.0	30,231,845	2.0 0.0	20, 159,967	XXX
13.6 Bank Loans	0		0			XXX	0	0.0	XXX	XXX	0	
13.7 Totals				v	•		1 050 507 000	100.0				
	50,347,877		312,431,577	76,021,704	282,378,413	0	, , , , , , , ,		1,524,919,241	100.0	1,050,597,063	XXX
13.8 Line 13.7 as a % of Col. 7	4.8		29.7	7.2	26.9	0.0		XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.8	31.4	29.7	7.2	26.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds	•	•				1004					1001	_
14.1 Issuer Obligations	0		0	1	0	XXX		0.0	0	0.0	XXX	1
14.2 Residential Mortgage-Backed Securities	0		0	(1)	0	XXX	(1)	0.0	0	0.0	XXX	(1)
14.3 Commercial Mortgage-Backed Securities	0		ļ0	ļ0	J0	XXX	0	0.0	0	0.0	XXX	0
14.4 Other Loan-Backed and Structured Securities	0		0	0	0	XXX	<u>-</u> 0	0.0	ļ0	0.0	XXX	0
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans	0		0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	0		0	0	0	0		0.0		0.0	XXX	0
14.8 Line 14.7 as a % of Col. 7	0.0		0.0	0.0	0.0	0.0		XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

## **SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

	1	2	3	4 Other Short-term	5 Investments in Parent.
	Total	Bonds	Mortgage Loans	Investment Assets (a)	Subsidiaries and Affiliates
Book/adjusted carrying value, December 31 of prior year	15,857,212	15,857,212	0	0	0
Cost of short-term investments acquired	3,082,926	3,082,926	0	0	0
3. Accrual of discount	14,425	14,425	0	0	0
Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
Deduct consideration received on disposals	15,585,000	15,585,000	0	0	0
7. Deduct amortization of premium	272,520	272,520	0	0	0
Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,097,043	3,097,043	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,097,043	3,097,043	0	0	0

<sup>(</sup>a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

# Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

## **SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

(Cash Equivalents) 2 Money Market Total Other (a) Bonds Mutual funds 0 1. Book/adjusted carrying value, December 31 of prior year .271,058,005 .210,642,466 .60,415,539 14,855,627,517 12,071,725,943 2 783 901 574 0 2. Cost of cash equivalents acquired .. ..2,707,343 .0 ..2,707,343 3. Accrual of discount ..... Unrealized valuation increase (decrease) ..0 ..0 0 0 0 0 0 0 5. Total gain (loss) on disposals 15,066,918,231 12,280,043,467 2,786,874,764 6. Deduct consideration received on disposals Deduct amortization of premium ... ..0 .0 .0 0 8. Total foreign exchange change in book/adjusted carrying value 0 0 0 0 ..0 ..0 ..0 ..0 Deduct current year's other than temporary impairment recognized 9. 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-62,474,634 .5,032,285 .57,442,349 .0 7+8-9) ..0 ...0 .0 Deduct total nonadmitted amounts ...

5,032,285

57,442,349

0

<sup>12.</sup> Statement value at end of current period (Line 10 minus Line 11) 62,474,634
(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

# Schedule A - Part 1 - Real Estate Owned NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made **NONE** 

Schedule A - Part 3 - Real Estate Disposed NONE

## **SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

							TILD DOGGIIIDGI G							
1	2		Location	5	6	7	8		Change in B	look Value/Recorde	d Investment		14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
03943		Louisville	KY	E	01/01/1995	1.930	27,600,000	0	0	0	0	0		012/31/2015
0399999. Mortgages in	good sta	nding - Residential mortgage	es-all other				27,600,000	0	0	0	0	0		0 XXX
0899999. Total Mortgag	ges in god	d standing					27,600,000	0	0	0	0	0		0 XXX
1699999. Total - Restru	uctured M	ortgages					0	0	0	0	0	0		0 XXX
2499999. Total - Mortga	ages with	overdue interest over 90 da	iys				0	0	0	0	0	0		0 XXX
3299999. Total - Mortga	ages in th	e process of foreclosure					0	0	0	0	0	0		0 XXX
														<del>-</del>
							·†		†	<u> </u>	†			
											-			
											+			
				<del>-</del>										
				<del>-</del>						İ				
3399999 - Totals							27,600,000	0	0	0	0	0		0 XXX

#### General Interrogatory:

- 1. Mortgages in good standing \$ \_\_\_\_0 unpaid taxes \$ \_\_\_0 interest due and unpaid.

  2. Restructured mortgages \$ \_\_\_\_0 unpaid taxes \$ \_\_\_0 interest due and unpaid.

  3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ \_\_\_0 unpaid taxes \$ \_\_\_\_0 interest due and unpaid.

  4. Mortgages in process of foreclosure \$ \_\_\_0 unpaid taxes \$ \_\_\_\_0 interest due and unpaid.
- .....0 interest due and unpaid.

# Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made **NONE**

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned **NONE** 

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid **NONE** 

## **SCHEDULE D - PART 1**

	T									ng-Term BOND												
1	2			Codes		6	7		Fair Value	10	11		e in Book/Adji						nterest			ates
	1		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
															Total							
															Foreign							
				F		NAIC								Current	Exchange							
				0		Desig-								Year's	Change							
				-		0		D-4-					0		_							
				r		nation		Rate			5		Current	Other-	in							
			_	е		and		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted	_		Stated
			0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP			d	g B	ond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	on	е	n C	har	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
912828-A3-4	US TREASURY N/B	GOVERNMENT				1		0.0000	0	0	0	ó	0	0	0	1.250	0.000	MN	2,031	0	08/12/2016	01/31/2019
912828-C2-4	UNITED STATES TREASURY	GOVERNMENT	SD			1	6,943,04	99.8570	6,890,133	6,900,000	6,903,253	0	(20,909)	0	0	1.500	1.190	FA	35,438	103,501	07/12/2017	02/28/2019
912828-KQ-2	UNITED STATES TREASURY	GOVERNMENT				1	304,50	100.2230	300,669	300,000	301,364	٥	(3, 136)	٥	٥	3. 125	1.880	MN	1,217	9,375	02/22/2018	05/15/2019
912828-LD-0	US TREASURY N/B					1		0.000	0	0	0	٥	٥	0	٥	3.250	0.000		2,600	0	01/24/2014	01/01/2019
912828-LJ-7	UNITED STATES TREASURY	GOVERNMENT	SD			1	316,43		311,962	310,000	312,723	0	(3,708)	0	0	3.625	2.190		4,245	5,619	02/21/2018	08/15/2019
912828-LY-4	UNITED STATES TREASURY	GOVERNMENT				1	101,30		100,602	100,000	100,763	0	(546)	٥	0	3.375	2.480		2, 126	0	05/14/2018	11/15/2019
912828-LY-4	UNITED STATES TREASURY	GOVERNMENT	SD			1	2,482,06		2,464,749	2,450,000	2,468,694	٥	(13,367)	٥	٥	3.375	2.480		46,595	5,500	05/14/2018	11/15/2019
912828-MP-2	UNITED STATES TREASURY	GOVERNMENT	SD			1	5,095,17	101.0840	5,059,254	5,005,000	5,066,235	ō	(28,939)	ō	ō	3.625	2.510		68,550	90,696	08/09/2018	02/15/2020
912828-ND-8 912828-ND-8	UNITED STATES TREASURY	GOVERNMENT	SD				252,87	101.2410	253, 103	250,000	252,405		(466)	0	0	3.500	2.770		1,136	4,375	09/21/2018	05/15/2020
	UNITED STATES TREASURY	GOVERNMENT	SD			l	3,540,19	101.2410	3,543,435	3,500,000	3,533,671	ū	(6,525)	ļ		3.500	2.770		15,905	61,250	09/21/2018	05/15/2020
912828-NT-3 912828-NT-3	UNITED STATES TREASURY	GOVERNMENT	SD			l	329,00	7100 . 1300 5100 . 1300			329,074 558,427	μ	113		 0	2.625	2.800 2.800		3,272	0	11/16/2018	08/15/2020
912828-NT-3 912828-PF-1	UNITED STATES TREASURY UNITED STATES TREASURY	GOVERNMENT				1	558,31	0.0000		000,000			113		0 0	1.875	2.800		5,551 15	0	11/16/2018	08/15/2020
912828-PN-4	UNITED STATES TREASURY	GOVERNMENT				1		0.0000	n	u	u	n	n	n	0 0	2.750	0.000		3,438	n	11/16/2015	01/01/2019
912828-QP-8	US TREASURY N/B	GOVERNMENT	·   ·			1		0.0000	n	n	n	n	0	n	0	1.750	0.000		3,719	n	05/07/2015	01/01/2019
912828-QQ-6	UNITED STATES TREASURY	GOVERNMENT				1		0.0000	0	0	0	0	0	0	0	2.375	0.000		30,281	0	05/24/2016	01/01/2019
912828-RE-2	UNITED STATES TREASURY	GOVERNMENT				1	(	0.0000	0	0	0	0	0	0	0	1.500	0.000		1,650	0	07/12/2016	01/01/2019
912828-WL-0	UNITED STATES TREASURY	GOVERNMENT	SD			11	351,38	99.5940	348,579	350,000	350,279	0	(678)			1.500	1.300		5,712	0	05/12/2017	05/31/2019
912828-WS-5	UNITED STATES TREASURY	GOVERNMENT	SD			1	1,898,94	99.5470	1,881,438	1,890,000	1,892,286	0	(4,592)	0	0	1.625	1.370	JD	15,525	30,565	03/08/2018	06/30/2019
0199999. Su	btotal - Bonds - U.S. Gov	ernments - Iss	suer Obliga	ations	•		22, 173, 22	XXX	22,045,081	21,945,000	22,069,174	0	(82,686)	0	0	XXX	XXX	XXX	249,006	310,881	XXX	XXX
	tal - U.S. Government Bo		<u> </u>				22, 173, 22		22,045,081	21,945,000	22,069,174	0	(82,686)	0	0		XXX	XXX	249,006	310,881	XXX	XXX
	tal - All Other Governmer						LL, 170,LL	XXX	0	21,040,000	0	0		0	0		XXX	XXX	0	0 0 0	XXX	XXX
041042-VA-7	ARKANSAS ST	MINI				1FE	5,625,80		5, 158, 150	5,000,000	5, 190, 316	0	(128,626)	0	0	4.000	1.350		8,889	200,000	07/17/2015	06/15/2020
100853-VY-3	BOSTON MASS	MUNI	·			1FE	1,567,35	1119.3320	1,461,817	1,225,000	1,478,258		(32,692)		0	5.000	1.900	MS	20,417	61,250	03/09/2016	03/01/2026
13066Y-SW-0	CALIFORNIA ST DEPT WATER RESO					1FE	1,724,46		1,572,946	1,460,000	1,595,753	٥	(57, 265)	0	٥	5.000	0.960		12.167	73,000	09/22/2016	05/01/2021
199491-6U-0	COLUMBUS OHIO	MUNI				1FE	3,828,03		3,285,810	3,000,000	3,306,481	0	(94,939)	0	0	5.000	1.630		56,667	150,000	04/12/2013	02/15/2022
20772J-P2-2	CONNECTICUT ST	MUNI				1FE	1,414,10		1,315,968	1,205,000	1,355,976	0	(19,535)	0	0	5.000	2.970			60,250	12/03/2015	11/15/2031
235219-HA-3	DALLAS TX	MUNI				1FE	12,36		10,345	10,000	10,422	0	(371)			5.000	1.200		189	500	08/15/2013	02/15/2020
235219-HP-0	DALLAS TX	MUN I				1FE	3,698,22		3,093,903	2,990,000	3, 116, 203	٥	(111,075)	٥	۵	5.000	1.200	FA	56,478	149,500	08/15/2013	02/15/2020
246381-LL-9	DELAWARE STATE	MUN I				1FE	100,870	101.5980	96,518	95,000	96,953	٥	(3,880)	0	٥	5.000	0.870	JJ	2,375	4,750	12/27/2017	07/01/2019
246381-LW-5	DELAWARE STATE	MUNI				1FE	1,268,91	101.5880	1,213,977	1, 195, 000	1,219,565	0	(48,810)	0	٥	5.000	0.870	JJ	29,875	59,750	12/27/2017	07/01/2019
373384-3Z-7	GEORGIA STATE					1FE	5,433,83	117.0240	4,891,603	4, 180,000	5,084,461	0	(142,031)	٥	0	5.000	1.290		87,083	209,000	06/16/2016	02/01/2025
373384-Z8-2	GEORGIA ST	MUNI				1FE	1,388,47		1,300,242	1,120,000	1,304,554	ļ	(28, 159)	٩٩	0	5.000	2.100		23,333	56,000	12/10/2015	02/01/2027
419792-HL-3	HAWAII ST	MUN I				1FE	1,952,28		1,763,843	1,750,000	1,767,267	ō	(68,765)	ļ	0	5.000	1.030		21,875	87,500	03/16/2016	04/01/2019
419792-HM-1	HAWAII ST	MUNI				1FE	2,489,16		2,255,021	2,170,000	2,272,229	ō	(80,730)	ō	0	5.000	1.190		27,125	108,500	03/16/2016	04/01/2020
419792-HN-9	HAWAII ST HAWAII ST	MUNI				1FE1FE	3, 118, 72		2,840,983	2,655,000	2,868,973	ō	(93,063)	ļ	0	5.000	1.350		33, 188	132,750	03/16/2016	04/01/2021
419792-JY-3 419792-MG-8	HAWAII ST	MUNI				1FE	973,93 933.04			785,000	907,752	μ	(24,705)	Δ	0	5.000 5.000	1.570 1.650		9,813 9,125	39,250	04/01/2016	10/01/2023
419792-MG-8 419792-MH-6	HAWAII ST	MUNI				1FE	946,89			730,000 730,000			(20,538)	ر م	 n	5.000	1.740		9, 125	36,500	09/30/2016	10/01/2025
419792-MJ-2	HAWAII ST	MUNI				1FE	1,934,78	119.0770	1.810.746	1,520,000	1,850,200	n	(39,091)	n	 n	5.000	1.740		19,000	76,000	11/01/2016	10/01/2027
419792-MK-9	HAWAII ST	MUNI				1FE	930,77		861,685	730.000	889,394	n	(18,878)	0	n	5.000	1.950		9,125	36.500	09/30/2016	10/01/2028
45506D-ZG-3	INDIANA ST FIN AUTH REV	MUNI				1FE	1,291,79		1,219,114	1,020,000	1,235,855	0	(26, 134)	0	0	5.000	1.980		21,250	51,000	10/28/2016	02/01/2027
56052A-ZC-3	MAINE ST	MUNI				1FE	873,69		820,854	810,000	823,736	0	(32,774)	0	0	5.000	0.910		3,375	40,500	06/07/2017	06/01/2019
56052A-ZD-1	MAINE ST	MUNI				1FE	948,14		887,961	850,000	897,572	0	(33, 179)	0	0	5.000	1.010		3,542	42,500	06/07/2017	06/01/2020
56052A-ZE-9	MAINE ST	MUNI				1FE	976,89		912,628	850,000	928,397	0	(31,829)	0	0	5.000	1.120		3,542	42,500	06/07/2017	06/01/2021
56052A-ZF-6	MAINE ST	MUNI				1FE	1,002,80	110.1210	936,029	850,000	956,570	٥	(30,351)	٥	0	5.000	1.240		3,542	42,500	06/07/2017	06/01/2022
574193-LP-1	MARYLAND ST	MUNI				1FE	1, 192, 55		1,095,773	975,000	1, 101, 773	0	(29,086)	0	0	5.000	1.750		16,250	48,750	10/21/2015	03/01/2023
574193-MP-0	MARYLAND ST	MUNI				1FE	7,704,34	107.5160	6,956,285	6,470,000	7,081,398	0	(248,607)	٥	0	5.000	1.030		26,958	323,500	06/13/2016	06/01/2021
574193-MQ-8	MARYLAND ST	MUNI				1FE	5,889,24	110.3650	5,358,221	4,855,000	5,475,462	ļ	(176,973)	ļ	L	5.000	1.170		20,229	242,750	11/02/2016	06/01/2022
574193-MU-9	MARYLAND ST	MUNI				1FE	1,854,94	114.5930	1,764,732	1,540,000	1,776,019	ļō	(40,863)	ļ	0	5.000	2.000		6,417	77,000	01/13/2017	06/01/2026
574193-PC-6	MARYLAND ST	MUNI				1FE	1,973,36	115.8150	1,864,622	1,610,000	1,907,824	ō	(50,728)	ō	0	5.000	1.530		33,542	74,015	09/13/2017	08/01/2024
57582P-QY-9 57583R-5Q-4	MASSACHUSETTS ST MASSACHUSETTS ST DEV FIN AGY F	MUNI				1FE 1FE	1,123,03		1,015,424	1,010,000 2.920.000	1,017,399	0	(44,299)		0	5.000	0.590 1.810		16,833 63.875	50,500	08/04/2016	03/01/2039
5/583H-5Q-4 60412A-AH-6	MASSACHUSETTS ST DEV FIN AGY F MINNESOTA ST	MUNI				1FE1	3,422,00		3, 124,517 102,730		3,219,816	ļū	(93,729)	ļ		5.250 5.000	1.810		1, 188	153,300	10/21/2016	02/01/2034
605581-DL-8	. MISSISSIPPI STATE	MUNI				1FE	6,094,10		5,588,950	95,000 5,000,000			(2,956)		0	5.000	2.260			4,750 250,000	01/16/2015	10/01/2021
647293-RR-2	NEW MEXICO ST	MUNI				1FE	2,087,75		1,962,293	1,750,000	2,004,865	n	(59,001)	n	 n	5.000	1.380		20,833	250,000	08/01/2017	03/01/2023

## **SCHEDULE D - PART 1**

		_			-			ng-Term BONDS						ı						
1	2		odes	6	/		ir Value	10	11			usted Carryin					nterest			tes
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
													Foreign							
		F	=	NAIC								Current	Exchange							
			)	Desig-								Year's	Change							
		1 1	•	nation		Rate					Current	Other-	in							
		C	,	and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0 1		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bon	-	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e			Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
64990E-5N-3	NEW YORK ST DORM AUTH ST PERS MUNI	-	i One	1FE	912,916	116.2510	848.632	730,000	867.126	(Decircuse)	(21,043)	n n	Value 0	5.000	1.750	FA GIG	13,789	36.500	10/07/2016	02/15/2025
658256-2L-5	NORTH CAROLINA ST MUNI	· · · · · · · · · · · · · · · · · · ·		1FE	3,658,565	117.7680	3,497,710	2,970,000	3,507,915	0	(77,881)	0	0	5.000	1.980	JD	12,375	148,500	01/12/2017	06/01/2025
658256-3A-8	NORTH CAROLINA ST MUNI	I		1FE	960,238	107.5400	903,336	840,000	916,200	0	(30,906)	0	0	5.000	1.180	JD	3,500	42,000	07/14/2017	06/01/2021
658256-3C-4	NORTH CAROLINA ST MUNI	ļ		1FE	5,047,116	113.1010	4,761,552	4,210,000	4,848,934	0	(139, 137)	٥	0	5.000	1.440	JD	17,542	210,500	07/14/2017	06/01/2023
	NORTH CAROLINA ST MUNI	<b></b>		1FE	1, 187,277	102.9650	1,075,984	1,045,000	1,090,533	0	(33,874)	0	0	4.000	0.710	MN	6,967	41,800	02/10/2016	05/01/2020
	NORTH CAROLINA ST MUNI	<del> </del>		1FE	5,660,450	105. 1430	5,257,150	5,000,000	5,299,192	0	(120,759)		0	4.000	1.470	JD	16,667	200,000	12/15/2015	06/01/2021
658256-T8-5	NORTH CAROLINA ST MUNI	<del> </del>		1FE	848,679	101.0840		780,000	790, 132	0	(30,222)	ļō	łō	5.000	1.080	MN	6,500	39,000	01/17/2017	05/01/2019
	NORTH CAROLINA ST MUNI	<del> </del>		1FE	3,807,199 1,624,871	113.1010 117.7680	3,472,201 1,483,877	3,070,000 1,260,000	3,531,666		(100,453)	<u>0</u>	}	5.000 5.000	1.470 1.610	JD	12,792 5,250	153,500 63,000	03/16/2016	06/01/2023
677522-HS-6	OHIO ST MUNI	†		1FE	6,905,192	117.7680	6,253,016	5,600,000	6,377,573	n	(189,976)	n		5.000	1.380	.ID	5,250		02/24/2016	12/15/2022
677522-HT-4	OHIO ST MUNI	ļ		1FE	6.989.864	114. 1210	6,390,776	5,600,000	6,506,305	0	(174,424)	0	0	5.000	1.590	JD	12,444	280,000	02/26/2016	12/15/2023
677522-ME-1	OHIO ST MUNI	[		1FE	2,762,213	113.2470	2,548,058	2,250,000	2,604,012		(74, 199)			5.000	1.440	FA	46,875	112,500	11/02/2016	08/01/2023
677522-NQ-3	OHIO ST MUNI	ļ		1FE	2,403,140	114.6900	2,293,800	2,000,000	2,299,449		(54, 135)	0	0	5.000	1.950	MS	29,444	100,000	01/13/2017	03/15/2024
688443-S7-6	OSSEO MINN INDPT SCH DIST NO 2	<b></b>		1FE	867,602	100.2610	766,997	765,000	767,490	0	(29,812)	0	0	5.000	1.060	FA	15,938	38,250	08/03/2015	02/01/2019
688443-89-2	OSSEO MINN INDPT SCH DIST NO 2	<del> </del>		1FE	5,898,350	106.3270	5,316,350	5,000,000	5,347,939		(163,009)	٥	0	5.000	1.590	FA	104, 167	250,000	07/17/2015	02/01/2021
70914P-D9-0	PENNSYLVANIA STATE MUNI	····		1FE	1,814,704	115.7990	1,679,086	1,450,000	1,725,707	0	(38, 119)	0	٥	5.000	1.950	MS	21,347	72,500	08/09/2016	09/15/2025
70914P-E2-4 70914P-ZS-4	PENNSYLVANIA STATE MUNI			1FE	1,835,947 2,439,992	117.1790 115.3520	1,699,096 2,364,716	1,450,000 2,050,000	1,752,265 2,379,316	0	(35,848) (41,985)			5.000 5.000	2.060 2.510	MS	21,347 42,708	72,500 102,500	08/09/2016	09/15/2026 02/01/2027
70914P-ZT-2	PENNSYLVANIA STATE MUNI	·		1FE	2,588,164	114.7260	2,512,499	2,190,000	2,526,439		(42,719)			5.000	2.610	FA	45,625	109,500	07/13/2017	02/01/2028
70914P-ZU-9	PENNSYLVANIA ST MUNI	·		1FE	985,706	114.3100	960,204	840,000	963,200	0	(15,579)	0	0	5.000	2.710	FA	17,500	42,000	07/13/2017	02/01/2029
717813-VH-9	PHILADELPHIA PA MUNI			1FE	2,267,731	113.1610	2,184,007	1,930,000	2,203,698	0	(45,473)		0	5.000	2.280	FA	40,208	96,232	07/12/2017	08/01/2024
840610-RP-6	SOUTH WASHINGTON CNTY INDPT SC			1FE	697,256	100.2610	616,605	615,000	616,996	0	(23,903)	0	0	5.000	1.070	FA	12,813	30,750	08/03/2015	02/01/2019
	SOUTH WASHINGTON COUNTY INDPT SC	ļ		1FE	5,889,650	106.3690	5,318,450	5,000,000	5,344,741	0	(161,437)	0	0	5.000	1.620	FA	104, 167	250,000	07/17/2015	02/01/2021
882723-SL-4	TEXAS ST MUNI	·		1FE	1,990,890	108.2210	1,785,646	1,650,000	1,817,660	0	(59,590)	٥	0	5.000	1.230	A0	20,625	82,500	01/19/2016	10/01/2021
917542-TK-8	UTAH ST MUNI	·		1FE	930,674	101.6130	823,064	810,000	825,832	0	(31,411)	0	0	5.000	1.070	JJ	20,250	40,500	08/11/2015	07/01/2019
917542-UJ-9 917542-UK-6	UTAH ST MUNIUTAH ST MUNI	·		1FE1FE	1,465,100 2,008,752	117.8520 119.7060	1,390,653 1,915,295	1,180,000 1,600,000	1,415,637 1,946,708	U	(33,716)		u	5.000 5.000	1.730	JJ	29,828 40,442	57, 197 77, 556	07/05/2017 07/05/2017	07/01/2025 07/01/2026
928109-T9-8	VIRGINIA ST MUNI	·		1FE	1.859.897	104.5090	1.734.848	1,660,000	1,745,196	٥ ــــــــــــــــــــــــــــــــــــ	(59, 196)	٥	٥	5.000	1.330	ID	6.916	83.000	01/13/2017	06/01/2020
928109-U2-1	VIRGINIA ST MUNI			1FE	1,039,824	107.6390	1,011,806	940,000	1,018,485	0	(31,678)	0	0	5.000	1.470	JD	3.916	47.000	01/13/2017	06/01/2021
928109-U7-0	VIRGINIA ST MUNI			1FE	1,288,960	119.7300	1, 197, 300	1,000,000	1,228,237	0	(28,629)	0	0	5.000	1.710	JD	4, 166	50,000	11/01/2016	06/01/2026
1199999. Su	ibtotal - Bonds - U.S. States. Territories ar	nd Posse	ssions -	Issuer																
Ob	oligations				154,568,257	XXX	142,020,783	128,640,000	144,050,167	0	(4,025,371)	0	0	XXX	XXX	XXX	1,462,643	6,325,142	XXX	XXX
	tal - U.S. States, Territories and Possessi	ons Bon	ds		154,568,257	XXX	142,020,783	128,640,000	144,050,167	0	(4,025,371)	0	0	XXX	XXX	XXX	1,462,643	6,325,142	XXX	XXX
366155-E5-4	GARLAND TEX INDPT SCH DIST MUNI	1 1		1FE	1,389,270	.116.1260	1,300,611	1, 120,000	1,304,958	0	(28,021)	0	0	5.000	2.110	FA	21, 156	56,000	12/01/2015	02/15/2025
442403-GW-5	HOUSTON TEX INDPT SCH DIST MUNI	ļ		1FE	3, 185, 300	109.3040	2,732,600	2,500,000	2,753,791		(78,585)	0	0	5.000	1.650	FA	47,222	125,000	04/12/2013	02/15/2022
	SAN ANTONIO TEX INDPT SCH DIS MUNI			1FE	1,824,011	113.9970	1,692,855	1,485,000	1,703,172	0	(40, 102)	0	0	5.000	1.970	FA	28,050	74,250	12/01/2015	02/15/2024
	SUFFOLK CNTY N Y MUNI	ļ		1FE	1,072,186	108.5040	1,041,639	960,000	1,045,356	Ω	(26,609)	0	0	5.000	2.010	FA	20,000	28,400	12/15/2017	02/01/2022
	ıbtotal - Bonds - U.S. Political Subdivisions	s - Issue	Obligat	tions	7,470,767	XXX	6,767,705	6,065,000	6,807,277	0	(173, 317)	0	0		XXX	XXX	116,428	283,650	XXX	XXX
2499999. To	tal - U.S. Political Subdivisions Bonds				7,470,767	XXX	6,767,705	6,065,000	6,807,277	0	(173, 317)	0	0	XXX	XXX	XXX	116,428	283,650	XXX	XXX
004284-ZJ-7	ACALANES CALIF UN HIGH SCH DIST			1FE	792, 100	15.8830	794, 150	5,000,000	811,493	0	8,063	0	0	0.000	1.000	N/A	0	0	07/26/2016	08/01/2046
021087-UZ-2	ALPINE UTAH SCH DIST MUNI	<del> </del>		1FE	2,440,060	109.6760	2,193,520	2,000,000	2,244,305	0	(74,466)		0	5.000	1.110	MS	29,444	100,000	05/03/2016	03/15/2022
047870-AZ-3	ATLANTA GA WTR & WASTE WTR REV			1FE	1,602,550	103.0660	1,453,231	1,410,000	1,462,382	0	(62, 306)	0	0	5.500	1.010	MN	12,925	77,550	09/21/2016	11/01/2019
08451P-AY-7 094797-Z8-3	BERKS CNTY PA INDL DEV AUTH HE	·		1FE1FE	3,924,060 5,160,604	107.5250	3,763,375 4,751,853	3,500,000 4,245,000	3,881,667 4,786,357	U	(36,209)		u	5.000 5.000	3.550	MN	29, 167 88, 438	175,486 212,250	10/18/2017	11/01/2050
13032U-DU-9	CALIFORNIA HEALTH FACS FING AU			1FE	2,064,353	110.4500	2,010,190	1,820,000	2,056,291	0	(4, 401)			5.000	4.200	MN	11,628	91,000	01/18/2017	11/15/2046
13063C-R3-6	CALIFORNIA ST FOR PREVIOUS ISSUE	<u> </u>		1FE	2,451,680	116.2120	2,237,081	1,925,000	2,300,041	n	(63, 145)	n		5.000	1.410	MS	32,083	96,250	07/25/2016	09/01/2024
164555-BD-5	CHERRY CREEK COLO SCH DIST NO MUNI			1FE	929,386	115.5810	901,532	780,000	910,823	0	(17, 108)	0	0	5.000	2.370	JD	1,733	39,000	11/28/2017	12/15/2031
239019-P4-8	DAVIS CNTY UTAH SCH DIST MUNI	ļ		1FE	758,706	104.4800	679, 120	650,000	683,070	0	(22,969)	٥	0	5.000	1.360	JD	2,708	32,500	08/12/2015	06/01/2020
249182-KE-5	DENVER COLORADO CITY COUNTY ARPT	<b></b>		1FE	837,899	105.4680	812, 104	770,000	813,667	0	(22,723)	0	0	5.000	1.900	MN	4,919	36, 147	11/30/2017	11/15/2020
249182-KF-2	DENVER COLORADO CITY COUNTY ARPT	<del> </del>		1FE	344,928	108 . 0250	334,878	310,000	335,729	ا ۵	(8,626)	٥ــــــ	۵	5.000	2.010	MN	1,981	14,553	11/30/2017	11/15/2021
303820-8E-7	FAIRFAX COUNTY VA MUNI	·		1FE	3,844,590	108 . 4450	3,253,350	3,000,000	3,286,082	ō	(101,269)	}ō	łō	5.000	1.440	AO	37,500	150,000	04/12/2013	10/01/2021
396784-KL-3 396784-MJ-6	GREENWICH CONN MUNI	<del> </del>		1FE	6,797,384 1,037,327	100 . 1120 106 . 4840	5,851,546 969,004	5,845,000 910,000	5,854,432 975,993		(242, 144)	0	L	5.000 5.000	1.380	JJ	134,760	292,250 45,500	01/15/2015	01/15/2019 01/15/2021
403755-T2-7	GWINNETT CNTY GA SCH DIST MUNI	t		1FE	929,443	114. 6830	905,996	790,000	911,256	n	(31,700)	0	,	5.000	2.460		16,458		11/28/2017	02/01/2034
414191-AT-3	HARRIS CNTY TEX INDL DEV CORP SOLI	†		2FE	2,988,467	102.8500	2,900,370	2,820,000	2,901,621	0	(86,845)	0	0	5.000	1.800	JD	11,750	141,000	01/02/2018	02/01/2023
					,000,.01						(55,510)								20.10	

## **SCHEDULE D - PART 1**

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Identification	Description	le r	ı Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Pa	id	Accrued	During Year	Acquired	Date
419792-JW-7	HAWAII ST MUNI			1FE	793,914 105.4150	716,822	680,000		, ,	(25,510)	۸	0	5.000	1.140 AO		8,500	34,000	04/01/2016	10/01/2020
440673-J5-1	HORRY CNTY SC SCH DIST MUNI			1FE	707,339 _ 100.5340	638,391	635,000	639,391		(26,274)		0	5.000	0.830 MS		10,583	31,750	04/26/2016	
																			03/01/2019
440673-J6-9	HORRY CNTY SC SCH DIST MUNI			1FE	729,736103.7520	658,825	635,000	664,676		(25, 181)	0	0	5.000	0.960 MS		10,583	31,750	04/26/2016	03/01/2020
440673-J7-7	HORRY CNTY SC SCH DIST MUNI			1FE	750,075106.7070	677,589	635,000	688,002	0	(24,049)	0	0	5.000	1.090 MS		10,583	31,750	04/26/2016	03/01/2021
451174-AC-0	IDAHO ENERGY RES AUTH TRANSMIS			1FE	4,297,52294.9870	4,236,420	4,460,000	4,312,395	0	14,872	0	0	2.772	3.260 MS		41,210	116,763	02/07/2018	09/01/2026
512462-XA-5	LAKEVILLE MINN INDPT SCH DIST MUNI			1FE	1,108,944 111.8150	1.006.335	900,000	1,028,932	0	(30,490)	0	0	5.000	1.370 FA		18,750	45,000	04/18/2016	02/01/2023
512462-XB-3	LAKEVILLE MINN INDPT SCH DIST MUNI			1FE	1,290,734114.0000	1, 174, 200	1,030,000	1,204,717	n	(32,819)	Λ	0	5.000	1.510 FA		21,458	51,500	04/18/2016	02/01/2024
542433-RC-3	LONG BEACH CALIF UNI SCH DIST MUNI	†		1FE	642,770119.9070		500,000	608,568	۸	(13, 185)	۷	۸	5.000	1.910 FA		10,417	25,000	05/10/2016	08/01/2029
				1FE								L							
54466H-FZ-4	LOS ANGELES CNTY CALIF MET TRA				3,487,940114.9800	3,357,416	2,920,000	3,427,016	0	(52,072)	0	ļ	5.000	2.700 JJ		73,000	97,739	10/13/2017	07/01/2042
57584X-XN-6	MASSACHUSETTS ST DEV FIN AGY R			1FE	837,967104.9420	766,077	730,000	774,932	0	(28,847)	0	0	5.000	0.960 JJ		16,831	36,500	10/06/2016	07/15/2020
57584X-XQ-9	MASSACHUSETTS ST DEV FIN AGY			1FE		809,088	730,000	827,714	٥	(26,913)	٥	٥	5.000	1.130 JJ		16,831	36,500	10/06/2016	07/15/2022
57584X-XY-2	MASSACHUSETTS ST DEV FIN AGY R			1FE	704,337118.2730	662.329	560,000	674,388		(13, 889)	0		5.000	2.060 JJ		12,911	28,000	10/28/2016	07/15/2030
57584X-XZ-9	MASSACHUSETTS ST DEV FIN AGY R	[		1FE	188.568 118.0460	177.069	150.000	180.522	n	(3,704)	n	n	5.000	2.070 JJ		3,458	7.500	10/06/2016	07/15/2031
57584X-YA-3	MASSACHUSETTS ST DEV FIN AGY R			1FE	448,610 117.7440	423,878	360,000			(8,480)		٥	5.000				18,000	10/06/2016	
								430,202	بـــــــــــــــــــــــــــــــــــــ			٠		2.180 JJ		8,300			07/15/2033
57584X-YB-1	MASSACHUSETTS ST DEV FIN AGY R			1FE	273,060117.5190	258,542	220,000	262,058	۵	(5,069)	Ω	ł0	5.000	2.230 JJ		5,072	11,000	10/06/2016	07/15/2034
587635-FA-6	MERCED CALIF UN HIGH SCH DIST MUNI			1FE	319,14015.9980	319,960	2,000,000	370, 104	٥	21,959	0	0	0.000	6.210 N/A		0	0	07/26/2016	08/01/2046
59259N-8N-6	METROPOLITAN TRANSN AUTH N Y D			1FE	1,621,025113.8790	1,548,754	1,360,000	1,586,583	0	(22, 145)	0	0	5.000	2.860 MN		8,689	68,000	06/02/2017	11/15/2042
59261A-PR-2	METROPLITAN TRANSN AUTH NY R MUNI			1FE	4.464.186 115.3400	4,290,648	3.720.000	4,372,957	0	(87, 124)	0	0	5.000	2.230 MN		23.767	171.017	11/22/2017	11/15/2025
59333F-SV-3	MIAMI -DADE CNTY HFA MUNI			1FE	2,417,380 112.9760	2,259,520	2,000,000	2,319,145	0	(38,003)	0	0	5.000	2.640 JJ		50,000	100,000	04/29/2016	07/01/2037
603827-WS-1				1FE		1, 196, 140	1,000,000		٥	(24,791)		0	5.000	2.030 JJ		25,000	50,000	11/01/2016	01/01/2027
	MINNEAPOLIS & ST PAUL MINN MET							1,217,522											
605360-SD-9	MISSISSIPPI ST HOSP EQUIPMENT & FA			2FE	1,662,885106.4020	1,596,030	1,500,000	1,643,729	0	(16,049)	0	0	5.000	3.560 MS		25,000	75,000	10/18/2017	09/01/2046
643154-DF-1	NEW CANEY TEX INDPT SCH DIST MUNI			1FE	4, 138,710112.4700	3,958,944	3,520,000	4,050,016	0	(57,096)	0	0	5.000	2.900 FA		66,489	176,000	06/02/2017	02/15/2047
646066-QV-5	NEW JERSEY ST EDL FACS AUTH RE			1FE	781,679113.3860	714,332	630,000		0	(20,527)	0	0	5.000	1.470 JJ		15,750	31,500	03/09/2016	07/01/2023
647310-W8-0	NEW MEXICO ST SEVERANCE TAX MUNI			1FE	1,270,310118.7170	1, 187, 170	1,000,000	1,214,178	0	(26,307)	0	0	5.000	1.920 JJ		25,000	50,000	11/01/2016	07/01/2026
64990A-FJ-9	NEW YORK ST DORM AUTH SALES TA			1FE	4,135,404103.7430	3,776,245	3,640,000	3,814,422	0	(143, 159)	0	0	5.000	0.990 MS		53.589	182,000	09/22/2016	03/15/2020
64990E-3Z-8				1FE	1.657.229 112.5820	1.587.406	1,410,000	1.619.450		(24, 314)		0	5.000			26,633	70.500		03/15/2020
	NEW YORK ST DORM AUTH ST PERS MUNI													2.820 FA				06/02/2017	
650035-7C-6	NEW YORK ST URBAN DEVELOPMENT MUNI			1FE	1,483,84599.3450	1,490,175	1,500,000	1,485,642		1,797	0	0	2.980	3.150 MS		13, 162	32,780	02/06/2018	03/15/2025
650035-7D-4	NEW YORK ST URBAN DEVELOPMENT MUNI			1FE	1,482,97598.4950	1,477,425	1,500,000	1,484,596	۵	1,621	0	0	3.070	3.230 MS		13,559	33,770	02/06/2018	03/15/2026
650116-AQ-9	NEW YORK TRANSN DEV CORP SPL F			2FE	1, 149, 420105.3930	1,053,930	1,000,000	1, 106, 035	٥	(17,539)	0	0	5.000	2.900 JJ		25,000	50,000	06/16/2016	07/01/2041
65829Q-CF-9	NORTH CAROLINA ST LTD OBLIG MUNI			1FE	5,019,120 114.7600	4,590,400	4,000,000	4,608,419	0	(107, 150)	0	0	5.000	1.980 MN		33,333	200,000	01/15/2015	05/01/2025
68428T-CQ-8	ORANGE CNTY CALIF SANTN WASTEW			1FE	1,282,669 116.2640	1,226,585	1,055,000	1,224,426	0	(21,600)	0	0	5.000	2.510 FA		21,979	52,750	03/03/2016	02/01/2033
71781X-DN-0	PHILADELPHIA PA AUTH FOR INDL MUNI			2FE	310,535107.6020	290,525	270,000	306,670	۰	(3,549)			5.000	3.220 MN		2,250	12,450	11/16/2017	05/01/2030
									ν			ν							
71781X-DP-5	PHILADELPHIA PA AUTH FOR INDL MUNI			2FE	331,682107.2170	310,929	290,000	327,718	0	(3,638)	0	ļ	5.000	3.290 MN		2,417	13,372	11/16/2017	05/01/2031
71781X-DR-1	PHILADELPHIA PA AUTH FOR INDL MUNI			2FE	351,466106.3000	329,530	310,000	347,541	0	(3,602)	0	0	5.000	3.400 MN		2,583	14,294	11/16/2017	05/01/2033
71781X-DS-9	PHILADELPHIA PA AUTH FOR INDL MUNI			2FE	203,269105.9200	190,656	180,000	201,070	0	(2,017)	0	0	5.000	3.450 MN		1,500	8,300	11/16/2017	05/01/2034
71781X-DU-4	PHILADELPHIA PA AUTH FOR INDL MUNI			2FE	168 , 185 105 . 0910	157,637	150,000	166,473	0	(1,571)	0	٥	5.000	3.540 MN	L	1,250	6,917	11/16/2017	05/01/2036
71781X-DV-2	PHILADELPHIA PA AUTH FOR INDL MUNI			2FE	246,085104.6420	230,212	220,000	243,633	n	(2,250)	n	0	5.000	3.570 MN		1,833	10,144	11/16/2017	05/01/2037
718814-Q3-3	PHOENIX ARIZ MUNI			1FE	918,603 117.5870	858.385	730,000	874, 158	0	(20,749)	n	0	5.000	1.770 JJ		18.250	36,500	10/28/2016	07/01/2025
721876-TD-2				1FE		1.207.826	1.050.000	1.246.973											
		+			1,328,996115.0310				J	(34, 173)	0	0	5.000	1.440 JJ		26,250	52,500	07/25/2016	07/01/2024
735389-A9-9	PORT SEATTLE WASHINGTON REV CORPORATE			1FE	872,800110.5800	818,292	740,000	842,216	ļ0	(22,558)	۵	٥	5.000	1.680 MN		6, 167	37,000	07/26/2017	05/01/2023
735389-B2-3	PORT SEATTLE WASHINGTON REV MUNI			1FE	1, 113,554112.5010	1,046,259	930,000	1,078,058	0	(26, 182)	Ω	٥	5.000	1.850 MN		7 , 750	46,500	07/26/2017	05/01/2024
735389-B3-1	PORT SEATTLE WASHINGTON REV MUNI			1FE	1,233,884114.2300	1, 165, 146	1,020,000	1, 198, 445	0	(26, 141)	0	0	5.000	2.040 MN	L	8,500	51,000	07/26/2017	05/01/2025
735389-B4-9	PORT SEATTLE WASHINGTON REV MUNI			1FE	438,383115.3390	415,220	360,000	427,086		(8,333)		0	5.000	2.230 MN		3,000	18,000	07/26/2017	05/01/2026
735389-ZJ-0	PORT SEATTLE WASHINGTON REV MUNI			1FE	624,505 108.9340	588.244	540.000	600.637	n	(17,601)	n	n	5.000	1.530 MN		4.500	27,000	07/26/2017	05/01/2022
		†		1FE			1, 190,000					٠			}	9.917			
735389-ZL-5	TOTAL CENTIFEE INCIDITION TIEV MICH.	+				1,338,762		1,379,451	μ	(33,501)	۵	٢	5.000	1.850 MN				07/26/2017	05/01/2024
741701-Z5-8	PRINC GEORGES CNTY, MD MUNI			1FE	1,548,862110.5760	1,459,603	1,320,000	1,471,212	0	(41,658)	0	L	5.000	1.620 JJ		33,000	66,000	02/10/2017	07/01/2022
79574C-CH-4	SALT RIVER PROJ AGRIC IMPT & PWR			1FE	886,379114.2430	845,398	740,000	860,798	0	(23,032)	0	0	5.000	1.590 JJ		18,500	22,611	11/09/2017	01/01/2024
79574C-CK-7	SALT RIVER PROJ AGRIC IMPT & PWR			1FE	916,061 118.4160	876,278	740,000		0	(20,366)	0	0	5.000	1.830 JJ		18,500	22,611	11/09/2017	01/01/2026
796269-WM-6	SAN ANTONIO TEX INDPT SCH DIS MUNI	1		1FE	2,379,227118.6870	2,290,659	1,930,000	2,295,329	n	(43, 419)	n	0	5.000	2.280 FA		36,456	96,500	01/12/2017	08/15/2026
79766D-KJ-7	SAN FRANCISCO CALIF CITY & CNT			1FE	3, 195, 276 110.5980	3,096,744	2,800,000	3, 152, 806	۸	(36,306)	۸	۸	5.000	3.260 MN		23,333	140,389	10/12/2017	05/01/2047
860758-RD-5				1FE					u			L							
	STILLWATER MINN INDPT SCH DIST				730,586103.4430	651,691	630,000		ū	(22,761)		ļ	5.000	1.300 FA		13, 125	31,500	08/03/2015	02/01/2020
86476P-RD-2	SUFFOLK CNTY NY MUNI			1FE	755,773113.1410	712,788	630,000	712,184	ļ0	(14,292)	0	ļ0	5.000	2.380 MN	}	5,250	31,500	10/21/2015	05/01/2024
86476P-WQ-7	SUFFOLK CNTY NY MUNI			1FE	876,626115.6410		740,000	860,300	٥	(16, 191)	٥	٥	5.000	2.390 AO		7,811	29,497	12/15/2017	10/15/2025
880443-HZ-2	TENN ENERGY ACQUISITION CORP MUNI			1FE	1, 100, 143 103.9030	1,049,420	1,010,000	1,082,131	0	(15,669)	0	0	4.000	2.260 MN	L	6,733	39,727	10/27/2017	05/01/2048
88283L-HY-5	TX TRANSN COMMN ST HWY FD R MUNI	[ ]		1FE	1,245,001103.9430	1, 117, 387	1.075.000	1, 120, 437	n	(35, 736)	n	0	5.000	1.570 AO		13,438	53.750	06/08/2015	04/01/2020
88283L-JW-7	TX TRANSN COMMIN ST HWY FD R MUNI			1FE	1,517,567 115.6720	1,416,982	1,225,000	1,421,472		(31,906)	۸	0	5.000			15,313	61,250	12/01/2015	10/01/2024
														2.030 A0					
92778W-AK-2	VIRGINIA COLLEGE BLDG AUTH MUNI	4		1FE	5, 174,869115.8050	4,695,893	4,055,000	4,739,006	۵	(113,487)	0	0	5.000	1.850 MS		67,583	202,750	01/15/2015	09/01/2024

## **SCHEDULE D - PART 1**

							ig-Term BOND												
1	2	C	odes	6	7 F	air Value	10	11	Change	e in Book/Adjus	ted Carrying	y Value			In	terest		Da	ites
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		0		Admini-	Obtain			Adjusted	Valuation		Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	a Bon	d strative	Actual Fair	Fair	Par	Carrying	Increase/	tization) Ir	mpairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e i	n Cha	r Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion R	Recognized	Value	of	of	Paid	Accrued	<b>During Year</b>	Acquired	Date
92817T-GB-6	VIRGINIA ST PUB SCH AUTH SPL 0	· .	. 0110	1FE	638,962110.7090	581,224	525,000	591,425	(Doorodoo)	(17,965)	^	value ^	5.000	1.360 F	-1 0.0	10,938	26,250	03/30/2016	08/01/2022
92817T-GC-4	VIRGINIA ST PUB SCH AUTH SPL 0			1FE	588,221 113.2940	538,147	475,000	547,925		(15,251)	u		5.000	1.510 F	- A	9,896		03/30/2016	
				1FE								0					23,750		08/01/2023
92817T-GD-2	VIRGINIA ST PUB SCH AUTH SPL 0				1,325,017115.4720	1,218,230	1,055,000	1,241,565	U	(31,626)	U		5.000	1.660 F	-A	21,978	52,750	03/30/2016	08/01/2024
92818F-BB-0	VIRGINIA ST PUB SCH AUTH SPL 0			1FE	828,464109.2860	765,002	700,000	776,882		(24, 260)	0	0	5.000	1.350 F	A	14,583	35,000	11/01/2016	02/01/2022
92818F-BC-8	VIRGINIA ST PUB SCH AUTH SPL 0			1FE	1,034,456111.8980	956,728	855,000	974,518	0	(28, 205)	0	0	5.000	1.460 F		17,813	42,750	11/01/2016	02/01/2023
92818F-BE-4	VIRGINIA ST PUB SCH AUTH SPL 0			1FE	1,288,044116.5270	1,200,228	1,030,000	1,224,280	0	(30,045)	0	0	5.000	1.720 F	Α	21,458	51,500	11/01/2016	02/01/2025
92818F-BF-1	VIRGINIA ST PUB SCH AUTH SPL 0			1FE	1, 177, 361118.4010	1, 101, 129	930,000	1, 123,587	0	(25, 353)	0		5.000	1.850 F	-A	19,375	46,500	11/01/2016	02/01/2026
93974D-WZ-7	WASHINGTON ST FOR ISSUED DTD MUNI			1FE	651,260118.4470	592,235	500,000	616,522	0	(14, 274)	0		5.000	1.710 F	Α	10,417	25,000	06/29/2016	08/01/2027
956622-K3-7	W VIRGINIA HOSPITAL FINANCE A MUNI			1FE	3, 177, 316114.5950	2,904,983	2,535,000	3,005,862	0	(68, 350)	0	0	5.000	1.910 J	JD	10,563	126,750	05/06/2016	06/01/2025
2599999. Sul	btotal - Bonds - U.S. Special Revenues - I	ssuer O	hligation	s	128,810,086 XXX	120 . 121 . 595	115,235,000	122, 114, 289	0		n	0	XXX		XXX	1,624,142	5,110,867	XXX	XXX
3128M8-RT-3	FGOLD 30YR GIANY FHLMC	Jouci O	J.Igation	1	668,921 102.8920	640,806	622,795	662,775	0	(=,,	0	-			MON		24,912	11/25/2014	04/01/2041
									n	(8,063)	ū	0	4.000			2,076			
3128MB-N7-8	FGOLD 15YR GIANT FHLMC		4		23,948100.4930	22,684	22,573	22,943	μ	(456)		۵	5.000	3.880 N		94	1, 129	04/07/2010	12/01/2021
3128MJ-Y2-0	FGOLD 30YR GIANY FNMA				4,762,690102.0900	4,544,758	4,451,717	4,744,597	٥	(57,838)	0		4.000	3.440 N		14,839	178,069	11/09/2016	10/01/2046
3128MJ-Y8-7	FGOLD 30YR GIANY FNMA				4,388,411102.0900	4, 185, 814	4, 100, 121	4,371,692	0	(52,784)	0	0	4.000	3.440 N		13,667	164,005	11/09/2016	11/01/2046
312942-F9-1	FED NTL MTG ASSO FNMA			1	658,689100.6410	629,284	625,276	656,066	0	(4,050)	0	0	3.500	2.990 N		1,824	21,885	11/08/2016	09/01/2040
312971-BM-5	FGOLD 15YR FHLMC		4	1	29,865100.4900	28,288	28 , 150	28,388	۵	(461)	0		5.000	3.720 N	MON	117	1,408	04/07/2010	04/01/2020
312971-CQ-5	FGOLD 15YR FHLMC		4	11	17,549100.4790	16,620	16,541	16,681	٥	(376)	0	0	5.000	3.720 N	MON	69	827	04/07/2010	04/01/2020
312971-MS-0	FGOLD 15YR FHLMC		4	11	37,436101.5530	35,834	35,286	35,600	0	(559)	0	0	5.000	3.730 N	MON	147	1,764	04/07/2010	05/01/2020
312972-DX-7	FGOLD 15YR FHLMC		4	1	40,794 101.6160	39.072	38,451		0	(673)	0	0	5.000	3.720 N		160	1,923	04/07/2010	04/01/2020
312972-EK-4	FGOLD 15YR FHLMC		4	1	20,377 _ 100.4820	19,300	19,207	19,369	0	(315)	0	0	5.000	3.720 N		80	960	04/07/2010	04/01/2020
312972-GT-3	FGOLD 15YR FHLMC		4	1	42,663100.4910	40,410	40,212	40,553	0	(517)	0	0	5.000	3.720 N		168	2,011	04/07/2010	04/01/2020
312972-GZ-9	FGOLD 15YR FHLMC		4		53,996100.4890	51, 143	50,894	51,325	ν	(652)	٥	۷	5.000		MON	212	2,545	04/07/2010	04/01/2020
			4			51, 143										1.852			
3132GK-ZQ-2					596,729102.9530		555,582			(7,009)			4.000		10N		22,223	11/25/2014	11/01/2041
3132HR-NC-0	FEDERAL HOME LOAN MTGE CO FHLMC				13,348,43898.2900	12,617,453	12,836,965	13,258,893	U	(58,314)		0	3.000	2.690 N		32,092	385, 109	01/10/2013	01/01/2043
3132JN-LY-1	FEDERAL HOME LOAN MTGE CO FHLMC				1,795,579100.7470	1,719,779	1,707,027	1,789,534	0	(22,665)	0		3.500	3.050 N		4,979	59,746	11/08/2016	08/01/2043
3132KF-CU-4	FEDERAL HOME LOAN MTGE CO FHLMC			1		1, 121, 255	1, 124, 087	1, 163, 143	0	(9, 330)	0	0	3.000	2.390 N		2,810	33,723	10/28/2015	11/01/2030
3132M3-T6-4	FEDERAL HOME LOAN MTGE CO FHLMC			1	352,173100.7370	346,644	344, 108	351,110	0	(644)	0	0	3.500	3.310 N		1,004	12,044	05/06/2014	12/01/2043
3132WF-UP-2	FEDERAL HOME LOAN MTGE CO FHLMC			11	234,70097.6500	219,644	224,929	234,029	0	(1, 137)	0	0	3.000	2.670 N	MON	562	6,748	08/09/2016	08/01/2046
3132WG-GL-5	FEDERAL HOME LOAN MTGE CO FHLMC			11	1,018,289102.0820	971,202	951,394	1,014,381	٥	(10,478)	0		4.000	3.440 N	MON	3, 171	38,056	11/09/2016	09/01/2046
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC			11	3.983.289102.0490	3.797.869	3.721.613	3.968.003	0	(75, 129)	0	0	4.000	3.440 N	MON	12.405	148.865	11/09/2016	09/01/2046
3132WH-EE-1	FEDERAL HOME LOAN MTGE CO FHLMC			11	6,104,335 97.6030	5,959,411	6,105,766	6, 104, 422	0	121	0	0	3.000	3.000 N	MON	15,264	183, 173	11/29/2016	10/01/2046
3132WH-GW-9	FEDERAL HOME LOAN MTGE CO FHLMC			1	313,412 102.0300	298,767	292,823	312,209	0	(5,416)	0	0	4.000	3.440 N		976	11,713	11/09/2016	09/01/2046
3132XS-LN-8	FEDERAL HOME LOAN MTGE CO FHLMC			1	1,018,113100.1450	989, 105	987,673	1,017,150	n	(3, 350)	n	n	3.500	3.250 N		2,881	34,569	11/02/2017	08/01/2047
3132XT-RX-8	FEDERAL HOME LOAN MTGE CO FHLMC			1	3.451.353100.1170	3.349.033	3.345.120	3,448,016	n	(10,609)	n	n	3.500	3.240 N		9.757	117.079	11/02/2017	10/01/2047
31335A-ZF-8	FEDERAL HOME LOAN MTGE CO FHLMC				3, 133, 16197.6030	3,058,776	3, 133, 895	3, 133, 205		66	ر	ر د	3.000	3.240 N			94,017	11/02/2017	10/01/2047
31335B-KG-0	FEDERAL HOME LOAN MTGE CO FHLMC							17,361,750		(89,745)	n		3.000	3.000 N		49,009	588, 110	11/29/2016	08/01/2046
									ū		กุ	n							
31336W-CP-2	FGOLD 15YR FHLMC		4			27,916	27,458	27,763	ļ	(495)			5.000	3.770 N		114	1,373	04/07/2010	10/01/2020
3136AY-7L-1	FED NTL MTG ASSO FNMA					7,338,225		7,547,157	0	(7, 196)	ก็		2.990		10N	19,335	208,419	01/03/2018	12/01/2027
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO ABS FTST				5,349,16699.3910	5,099,126	5, 130, 370	5,352,409	0	(61,672)			3.000		MON	12,767	153,731	11/01/2016	07/01/2045
3137BS-ZE-6	STRU_AM-9241:PA CMO		4	1 .	6,493,520100.9720	6, 122, 334	6,063,398	6,451,316	0	(74, 139)	0		3.500		MON	17,685	212,219	11/02/2016	03/01/2046
3137BX-QY-1	FHMS_K064			1FE	8, 196, 87599.8070	7,984,560	8,000,000	8, 177, 200	٥	(20,777)	0	۵	3.220	2.660 N		21,467	257,920	12/21/2017	03/01/2027
3137F1-G4-4	FEDERAL HOME LOAN MTGE CO FHLMC			11	1,416,07899.8340	1,397,676	1,400,000	1,414,607	0	(1,471)	۵		3.243	2.980 N		3,784	41,619	01/19/2018	04/01/2027
3137FB-BX-3	FEDERAL HOME LOAN MTGE CO FHLMC			1FE	3,355,59699.6110	3,262,260	3,275,000	3,347,930	0	(8,094)	0	0	3.244	2.710 N	MON	8,853	106,241	12/21/2017	08/01/2027
3137FC-KD-5	FEDERAL HOME LOAN MTGE CO FHLMC			11	4,757,714 97.9970	4,654,858	4,750,000	4,756,980	0	(751)	0	0	3.000	2.960 N		11,875	142,500	12/05/2017	10/01/2027
3137FD-ES-7	FEDERAL HOME LOAN MTGE CO FHLMC			1	6,272,676 99.4260	6,055,043	6,090,000	6,261,935	0	(10,740)	0	0	3.424	2.970 N		17,377	191, 145	01/11/2018	04/01/2032
3138A9-CW-2	FED NTL MTG ASSO FNMA		-	1	1.288.942102.8590	1.254.817	1,219,939	1,284,199	n	(10,288)	n	n	4.000	3.460 N		4.066	48.798	01/13/2017	03/01/2041
3138AS-YN-6	FED NTL MTG ASSO FNMA			1	1,497,702100.8120	1,433,060	1,421,517	1,488,553	n	(11,216)	n	n	3.500	3.030 N		4,146	49,753	04/20/2015	10/01/2041
3138AU-RL-3	FED NTL MTG ASSO FNMA			1	408,397101.2880	392,441	387,451	402,853	۸	(5,649)	ر م	۸	3.500	2.460 N		1.130	13,561	01/04/2016	10/01/2026
3138AW-H2-2	FED NTL MTG ASSO FNMA				1,358,867 100.8120	1,298,869	1,288,407	1,353,659	u	(9,925)	ا ۲	ا ۸	3.500	3.000 N		3,758	45,094	11/08/2016	12/01/2041
											ا کِ	ا کِ							
	FED NTL MTG ASSO FNMA				557,479100.8120	533,023	528,730	555,346	Ω	(4,681)		ا ۵	3.500	3.010 N		1,542	18,506	11/08/2016	11/01/2041
3138E4-F6-3	FED NTL MTG ASSO FNMA				1, 126, 322100.8120	1,076,592	1,067,920	1, 122, 039	0	(7, 174)	0	0	3.500	3.010 N		3, 115	37,377	11/08/2016	02/01/2042
3138E5-FZ-6	FED NTL MTG ASSO FNMA				2,436,301102.8540	2,372,035	2,306,216	2,427,724	0	(20,725)	0	0	4.000	3.480 N		7,687	92,249	01/13/2017	01/01/2042
3138E6-VH-6	FED NTL MTG ASSO FNMA			1	6,546,440102.8580	6,286,599	6,111,920	6,501,016	0	(76, 122)	0	0	4.000	3.370 N		20,373	244,477	10/02/2015	02/01/2042
3138E9-EX-4	FED NTL MTG ASSO			1	391,25198.4140	375,425		390,068	٥	(697)	۵	۵	3.000	2.780 N	MON	954	11,444	02/26/2015	09/01/2042
3138ED-UL-3	FED NTL MTG ASSO FNMA			11	1,356,954100.8120	1,298,387	1,287,929	1,351,956	0	(7,976)	0	ا ۵	3.500	3.020 N	MON	3,756	45,078	11/08/2016	05/01/2042
3138EJ-K7-2	FED NTL MTG ASSO FNMA			11	376,841 102.8580	366,860	356,667	375,522	0	(3,523)	0		4.000	3.480 N	MON	1, 189	14, 267	01/13/2017	03/01/2042

## **SCHEDULE D - PART 1**

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CUSIP						strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate When	Due and	Received		Maturity
Identification		Description	е	n C	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Paid	Accrued	During Year	Acquired	Date
3138EJ-ZR-2	FED NTL MTG ASSO	FNMA				1	1,679,495	100.8120	1,588,630	1,575,834	1,671,658	0	(16,797)	0	0	3.500	2.930 MON	4,596	55, 154	09/19/2016	10/01/2042
3138EK-G7-4	FANNIE MAE	FNMA				1	487,809	100.8070	461,225	457,533	485,502	0	(4,840)	0	0	3.500	2.920 MON	1,334		09/19/2016	08/01/2042
3138EL-B3-6	FED NTL MTG ASSO	FNMA				1	181, 181	100.8120	171, 177	169,799	180,345	0	(1,797)	0	0	3.500	2.930 MON	495		09/19/2016	06/01/2043
3138EP-S4-7	FED NTL MTG ASSO	FNMA				1	2,147,409		2,070,592	2,013,098	2, 134, 853	0	(23, 187)	0	0	4.000	3.470 MON	6,710		08/04/2015	07/01/2045
3138EP-WL-4	FED NTL MTG ASSO	FNMA				1	1,296,290	102.8560	1,243,453	1,208,926	1,288,417	0	(12, 150)	0	0	4.000	3.370 MON	4,030		02/18/2016	12/01/2042
3138EQ-HY-1	FED NTL MTG ASSO	FNMA					2,795,428		2,690,320	2,620,969	2,780,662	الاست	(40,766)	بـــــــــــــــــــــــــــــــــــــ	0	4.000	3.470 MON	8,737		12/02/2015	10/01/2045
3138EQ-ZF-2	FNMA 30 YR POOL	FNMA				]	8,299,358	102.7450	7,823,096	7,614,090		ļ0	(109,975)	0	0	4.000	3.290 MON	25,380		08/29/2016	02/01/2046
3138ER-CZ-1	FED NTL MTG ASSO	FNMA					7 , 173 , 153	102.8570	6,983,108	6,789,142	7 , 150 , 415	ļ0	(62,607)	٥	J0	4.000	3.510 MON	22,630		01/13/2017	04/01/2044
3138ER-K8-2	FED NTL MTG ASSO	FNMA				1	6,917,949	102.8570	6,618,196	6,434,366	6,885,625	0	(74,497)	0	0	4.000	3.350 MON	21,448		11/08/2016	10/01/2043
3138ER-LX-6	FED NTL MTG ASSO	FNMA				1	252,451	97.7030	245,206	250,971	252,261	0	(266)	0	٥	2.500	2.410 MON	523		11/23/2016	11/01/2031
3138ER-VZ-0	FED NTL MTG ASSO	FNMA				1L	187, 166	97.8550	182,716	186,721	187 , 153	0	(56)	٥	٥	3.000	2.980 MON	467	5,602	12/12/2017	12/01/2046
3138ET-TP-1	FNMA 30 YR POOL	FNMA				1	7,608,332	103. 1580	7, 153, 383	6,934,395	7,563,952	0	(108,994)	0	0	4.000	3.240 MON	23, 115		08/29/2016	07/01/2046
3138ET-WQ-5	FED NTL MTG ASSO	FNMA				1	2, 103, 026	99.8530	2,033,834	2.036.829	2,094,368	0	(15, 189)	0	L	3.000	2.520 MON	5.092		11/28/2016	06/01/2031
3138LL-R9-8	FED NTL MTG ASSO	FNMA				1	4, 121,086	96.9080	4,070,136	4,200,000	4, 127, 787	n	6,701	n	n	2.880	3.280 MON	10,080		02/01/2018	12/01/2027
3138LM-AV-5	FED NTL MTG ASSO	FNMA				1	4,216,520	96.8490	4, 164, 507	4,300,000	4,223,537	0	7,017	0	0	2.930	3.340 MON	10,499		02/01/2018	01/01/2028
3138LS-R8-5	FED NTL MTG ASSO	FNMA				4	46,798	98.4140	4, 104, 507	47,290	46,863	ν	65	۷	ν	3.000	3.080 MON	118		08/01/2014	12/01/2042
3138LS-SB-7								98.4140	55,264	56, 155		ν		u						08/01/2014	
	FED NTL MTG ASSO	FNMA										u	71		L	3.000	3.090 MON	140			12/01/2042
3138LV-2K-8	FED NTL MTG ASSO	FNMA 30YR					2,331,906	100.8120	2,217,775	2,199,912	2,307,153		(20, 289)			3.500	3.030 MON	6,416		07/06/2012	07/01/2042
3138LV-CV-3	FED NTL MTG ASSO	30YR					1,479,618	100.8120	1,399,055	1,387,786	1,472,566		(13,960)	0	٥	3.500	2.920 MON	4,048		09/19/2016	06/01/2042
3138LV-H8-9	FED NTL MTG ASSO	FNMA 30YR					33, 196	98.4600	33,027	33,544	33,242	0	87	0	۵	3.000	3.080 MON		1,006	08/01/2014	11/01/2042
3138LX-T4-1	FED NTL MTG ASSO	FNMA 30YR				1	16,572	98.0120	16,413	16,746	16,595	0	29	0	٥	3.000	3.080 MON	42		08/01/2014	08/01/2042
3138M0-SE-1	FED NTL MTG ASSO	FNMA 30YR				1	1,317,657		1,245,912	1,235,876	1,311,400	0	(10,979)	0	0	3.500	2.920 MON	3,605	43,256	09/19/2016	07/01/2042
3138M6-P7-6	FED NTL MTG ASSO	FNMA 30 YR				1	24,378	98.3780	24,234	24,634	24,411	0	34	0	0	3.000	3.080 MON	62	739	08/01/2014	12/01/2042
3138M7-GY-5	FED NTL MTG ASSO	FNMA 30YR				1	43,846		43,639	44,306	43,907	0	87	٥	٥	3.000	3.080 MON	111		08/01/2014	09/01/2042
3138M7-GZ-2	FED NTL MTG ASSO	FNMA 30YR				1		98.4990	68,111	69, 149		0	146	0	0	3.000	3.090 MON	173		08/01/2014	09/01/2042
3138M7-W2-7	FED NTL MTG ASSO	FNMA 30YR				1	48,311	98.4370	48, 101	48,865	48,385	0	111	0	0	3.000	3.090 MON	122		08/01/2014	08/01/2042
3138M9-3L-3	FED NTL MTG ASSO	FNMA				1	28,145		27,997	28.440	_28,184	0	19	0	0	3.000	3.080 MON	71	853	08/01/2014	09/01/2042
3138MB-AT-3	FED NTL MTG ASSO	FNMA 30YR				1	20,663		20,528	20,880	20,692	0	18	0	n	3.000	3.080 MON	52		08/01/2014	10/01/2042
3138MC-2V-5	FED NTL MTG ASSO	FNMA 30YR	†			1		98.4720	39,378	39,989	39.628	0	73	0	n	3.000	3.080 MON	100		08/01/2014	10/01/2042
3138MC-FB-5	FED NTL MTG ASSO	FNMA 30YR				4			52,290	53,089	52,610	0	75	0	ν	3.000	3.080 MON	133		08/01/2014	10/01/2042
3138MC-T4-6	FED NTL MTG ASSO	FNMA 30YR											81			3.000		42			
							16,564		16,358	16,738	16,587	L			L		3.080 MON			08/01/2014	01/01/2043
3138MD-WE-8	FED NTL MTG ASSO	FNMA 30YR					23, 162		23,024	23,405	23, 194		42	U	и	3.000	3.080 MON	59		08/01/2014	09/01/2042
3138MF-NJ-2	FED NTL MTG ASSO	FNMA 30YR					32, 164	98.4990	32,014	32,502	32,209	ļ	86	ļ0	ļ0	3.000	3.080 MON	81	975	08/01/2014	09/01/2042
3138MF-W3-7	FED NTL MTG ASSO	FNMA 30YR					60,524	98.4480	60,210	61, 159	60,608	J	128	ļ0	J0	3.000	3.080 MON	153		08/01/2014	11/01/2042
3138MF-W5-2	FED NTL MTG ASSO	FNMA 30YR				1	26,857	98.4230	26,711	27, 139	26,894	0	34	0	L0	3.000	3.080 MON	68		08/01/2014	11/01/2042
3138MG-K9-5	FED NTL MTG ASSO	FNMA 30YR				1	15,326	97.9860	15, 175	15,487	15,348	٥	53	٥	۵	3.000	3.080 MON			08/01/2014	11/01/2042
3138MG-MC-6	FED NTL MTG ASSO	FNMA				1	58,573		58,242	59, 188	58,654	0	101	٥	٥	3.000	3.080 MON	148		08/01/2014	01/01/2043
3138MG-RH-0	FED NTL MTG ASSO	FNMA 30YR				1	15, 158	97.9810	15,023	15,332	15, 181	0	56	0	0	3.000	3.090 MON	38	460	08/01/2014	12/01/2042
3138MH-KP-7	FED NTL MTG ASSO	FNMA 30YR				1	23, 139	98.4090	23,010	23,382	23, 171	0	27	0	0	3.000	3.080 MON	58	701	08/01/2014	12/01/2042
3138MH-KQ-5	FED NTL MTG ASSO	FNMA 30YR	.1 1		T	1.	51,424		51, 182	52,014	51,502	0	57	0	0	3.000	3.090 MON	130	1,560	08/01/2014	12/01/2042
3138MH-XJ-7	FED NTL MTG ASSO	FNMA 30YR	1	1		1	27,617	98.4340	27,470	27,907	27,656	0	17	0	0	3.000	3.080 MON	70		08/01/2014	10/01/2042
3138MJ-6T-1	FED NTL MTG ASSO	FNMA 30YR	- I			1	38,290			38,692	38,344	n	87	n	n	3.000	3.080 MON	97		08/01/2014	11/01/2042
3138MJ-GD-5	FED NTL MTG ASSO	FNMA				1	54,100	98.4370	53,814	54,668	54, 175	n	94	n	٥	3.000	3.080 MON	137		08/01/2014	12/01/2042
3138MJ-QU-6	FED NTL MTG ASSO	FNMA 30YR				1	66,602		66.256	67.301	66.695	n	63	n	۸	3.000	3.080 MON	168		08/01/2014	10/01/2042
3138MK-B7-0	FED NTL MTG ASSO	FNMA 30YR					34.482		34,295	34.844	34.530	ļ	62	ļ	۲	3.000	3.080 MON	100	7	08/01/2014	11/01/2042
												L		L	۲						
3138ML-MY-7	FED NTL MTG ASSO	FNMA					20,689		20,470	20,906	20,717	ļū	13	0	ļū	3.000	3.080 MON	52		08/01/2014	12/01/2042
3138ML-TC-8	FED NTL MTG ASSO	FNMA 30YR					92,685		92,204	93,658	92,814	ļ0	158	ļ0	ļ0	3.000	3.080 MON	234		08/01/2014	12/01/2042
3138MM-AB-8	FED NTL MTG ASSO	FNMA 30YR					111,804		111,252	112,978	111,959	ļ0	148	ļ0	ļ0	3.000	3.080 MON	282		08/01/2014	12/01/2042
3138MM-C6-7	FED NTL MTG ASSO	FNMA 30YR				1	25,036	98.4350	24,902	25,298	25,070	٥	49	٥	٥	3.000	3.080 MON	63		08/01/2014	12/01/2042
3138MM-CE-0	FED NTL MTG ASSO	FNMA 30YR				1	28, 151	98.3670	27,982	28,447	28 , 190	0	16	0	0	3.000	3.080 MON	71	853	08/01/2014	11/01/2042
3138MM-J3-7	FED NTL MTG ASSO	FNMA 30YR				1	30,298	98.4760	30 , 150	30,617	30,340	0	55	0	0	3.000	3.080 MON	77	918	08/01/2014	12/01/2042
3138MM-KP-6	FED NTL MTG ASSO	FNMA 30YR				1	24,028	98.4200	23,896	24,280	24,061	0	16	0	0	3.000	3.080 MON	61		08/01/2014	01/01/2043
3138MM-NW-8	FED NTL MTG ASSO	FNMA 30YR			]	1	83,060	98.4830	82,658		83, 175	0	159	0	٥	3.000	3.080 MON	210		08/01/2014	11/01/2042
3138MM-Y6-3	FED NTL MTG ASSO	FNMA				1		98.4910		56,918		0	105	n	0	3.000	3.080 MON	142		08/01/2014	11/01/2042
3138MN-2Y-5	FED NTL MTG ASSO	FNMA 30YR	··[····]	·····		1	27.832		27.586	28, 151	27,874	n	71	n	0	3.000	3.090 MON	70	845	08/01/2014	12/01/2042
3138MN-5G-1	FNMA 30YR TBA	FNMA				1		98.4140	83,140			n	171	n	٥	3.000	3.080 MON	211		08/01/2014	01/01/2043
3138MN-A3-4	FED NTL MTG ASSO	FNMA 30YR				1		98.3780	31,889	32.414	32.096	n	46	n	۸	3.000	3.090 MON	81		08/01/2014	11/01/2042
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## **SCHEDULE D - PART 1**

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CUSIP			d	g   B	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate When	Due and	Received		Maturity
Identification		Description	e	n C	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Paid	Accrued	During Year Ac	cquired	Date
3138MN-AS-9	FED NTL MTG ASSO	FNMA 30YR				1	29,678	97.9390	29,399	30,018	29,723	0	49	Λ	0	3.000	3.090 MON	75		01/2014	12/01/2042
3138MN-AT-7	FED NTL MTG ASSO	FNMA 30YR				4	26,309	97.9480	26,040	26,586	26,346	٥	36	0	0	3.000	3.080 MON	66		01/2014	12/01/2042
3138MN-EN-6	FED NTL MTG ASSO	FNMA 30YR	+				27,438	98.3900	27,279	27,726	27,476		19	U	0	3.000	3.080 MON	69		/01/2014	12/01/2042
3138MN-JQ-4	FED NTL MTG ASSO	FNMA 30YR				1	23,937	98.3660	23,793	24, 188	23,970	0	52	0	0	3.000	3.080 MON	60		/01/2014	01/01/2043
3138MP-2W-4	FED NTL MTG ASSO	FNMA				1	19,529	98.1660	19,372	19,734	19,556	0	15	0	0	3.000	3.080 MON	49		01/2014	01/01/2043
3138MP-2X-2	FED NTL MTG ASSO	FNMA 30YR				1	31,938	98.4990	31,819	32,304	31,986	0	31	0	0	3.000	3.090 MON	81		01/2014	12/01/2042
3138MP-BU-8	FED NTL MTG ASSO	FNMA 30YR				1	50,706	98.4140	50,426	51,238	50,776	٥	60	٥	٥	3.000	3.080 MON	128	31,53708/	01/2014	12/01/2042
3138MP-DQ-5	FED NTL MTG ASSO	FNMA 30YR				1	82,708	98.4020	82,241	83,577	82,822	0	187	0	0	3.000	3.080 MON	209		01/2014	01/01/2043
3138MQ-HG-1	FED NTL MTG ASSO	FNMA				1	51.888	98.4140	51,601	52.432	51.960	0	65	0	0	3.000	3.080 MON	131		01/2014	12/01/2042
3138MQ-J3-8	FED NTL MTG ASSO	FNMA 30YR				1	43.396	98.4370	43,207	43.893	43.461	n	42	n	n	3.000	3.090 MON	110		01/2014	12/01/2042
3138MQ-JZ-7	FED NTL MTG ASSO	FNMA 30YR				1	76,537	98.4370	76,132	77,340	76,643	۸	126	^	^	3.000	3.080 MON	193		01/2014	12/01/2042
3138MQ-TN-3	FED NTL MTG ASSO	FNMA 30YR						98.4370				ν	130		J	3.000	3.080 MON			01/2014	12/01/2042
3138MQ-WF-6	FED NTL MTG ASSO	FNMA 30YR					22,149	98.3680	22,016	22,382	22, 180	ū	21	0	J0	3.000	3.080 MON	56		(01/2014	12/01/2042
3138MQ-WG-4	FED NTL MTG ASSO	FNMA 30YR					39,803	98.4950	39,653	40,259	39,863	0	79	0	0	3.000	3.090 MON	101		/01/2014	12/01/2042
3138MR-2P-5	FED NTL MTG ASSO	FNMA 30YR				1	16,944	97.9650	16,789	17, 138	16,969		11	0	۵	3.000	3.090 MON	43		/01/2014	12/01/2042
3138MR-5R-8	FED NTL MTG ASSO	FNMA 30YR				1	22,421	98.2810	22,267	22,656	22,452	٥	29	0	٥	3.000	3.080 MON	57		′01/2014	01/01/2043
3138MR-D2-4	FED NTL MTG ASSO	FNMA 30YR				1	21, 116	97.8980	20,889	21,338	21, 145	0	18	0	0	3.000	3.080 MON	53		′01/2014	12/01/2042
3138MR-DZ-1	FED NTL MTG ASSO	FNMA				1	27,507	97.7720	27,202	27,822	27,549	٥	96	0	0	3.000	3.090 MON	70		01/2014	12/01/2042
3138MR-M7-3	FED NTL MTG ASSO	FNMA				1	32,015	97.9110	31,705	32,382	32,063	0	116	0	0	3.000	3.090 MON	81	97108/	/01/2014	12/01/2042
3138MR-RX-1	FED NTL MTG ASSO	FNMA 30YR				1		98.4910	72,851	73,967	73,300	٥	109	0	٥	3.000	3.080 MON	185	2,21908/	01/2014	12/01/2042
3138MR-TR-2	FED NTL MTG ASSO	FNMA 30YR				1	21,566	98.2650	21,414	21,793	21,596	0	40	0	0	3.000	3.080 MON	54		01/2014	12/01/2042
3138MR-TS-0	FED NTL MTG ASSO	FNMA				1	39, 127	98.4480	38.961	39,575	39, 186	0	28	0	0	3.000	3.090 MON	90		01/2014	12/01/2042
3138MR-UJ-8	FED NTL MTG ASSO	FNMA				1	96,936	98.4600	96.446	97,954	97,071	0	138	0	0	3.000	3.080 MON	245		01/2014	12/01/2042
3138MR-XV-8	FED NTL MTG ASSO	FNMA 30YR				1	58,772	98.4250	58,454	59,389	58,853	0	36	0	0	3.000	3.080 MON	148		01/2014	01/01/2043
3138MS-A2-5	FED NTL MTG ASSO	FNMA 30YR				1	26,836	98.4010	26,709	27,143	26,876	۷	40	0	ν	3.000	3.090 MON	68		01/2014	12/01/2042
3138MS-A3-3	FED NTL MTG ASSO	FNMA				4	20.869		20,709	21, 108	20,900		68		u	3.000	3.090 MON	59			
								98.2610												(01/2014	12/01/2042
3138NW-VM-8	FED NTL MTG ASSO	FNMA 30YR					18,686	98.1710	18,537	18,883	18,712		13		u	3.000	3.080 MON	47		/01/2014	01/01/2043
3138NX-L7-0	FED NTL MTG ASSO	FNMA 30YR					30,011	98 . 4420	29,853	30,326	30,052	0	51		υ	3.000	3.080 MON	/t		/01/2014	12/01/2042
3138NX-MW-4	FED NTL MTG ASSO	FNMA 30YR				1	20,827	97.8950	20,602	21,045	20,855	0	67	0	0	3.000	3.080 MON	53		01/2014	01/01/2043
3138NX-RK-5	FED NTL MTG ASSO	FNMA 30YR				1	37,922	98.4150	37,712	38,320	37,974	0	46	0	0	3.000	3.080 MON	96		′01/2014	01/01/2043
3138NY-AR-6	FED NTL MTG ASSO	FNMA 30YR				1	23, 107	98 . 1550	22,919	23,350	23, 139	0	48	0	0	3.000	3.080 MON	58		01/2014	01/01/2043
3138NY-DM-4	FED NTL MTG ASSO	FNMA 30YR				1	28,699	98.4270	28,544	29,000	28,739	۵	75	0	٥	3.000	3.080 MON	73	870	/01/2014	01/01/2043
3138NY-FX-8	FED NTL MTG ASSO	FNMA 30YR				1	31,940	98.4140	31,764	32,275	31,984	٥	58	0	0	3.000	3.080 MON	81	196808/9	/01/2014	01/01/2043
3138NY-HT-5	FED NTL MTG ASSO	FNMA				1		98.3790	37,233	37,846	37,505	0	53	0	0	3.000	3.080 MON	.95	1, 135	01/2014	01/01/2043
3138NY-QP-3	FED NTL MTG ASSO	FNMA 30YR				1	24,443	97.9240	24, 187	24,700	24,477	0	51	0	0	3.000	3.080 MON	62	741 08/	01/2014	02/01/2043
3138NY-U9-4	FED NTL MTG ASSO	FNMA 30YR	1			1	47, 186	98.4370	46,981	47,727	47,257	0	93	0	0		3.090 MON	119		01/2014	01/01/2043
3138W0-2A-6	FED NTL MTG ASSO	FNMA				1	26,064	98.3900	25,914			n	49	n	0	3.000	3.080 MON	66		01/2014	01/01/2043
3138W0-2X-6	FED NTL MTG ASSO	FNMA 30 YR				1	28,355	98.3900	28,191			n	63	n	0	3.000	3.080 MON	72		01/2014	01/01/2043
3138W0-FU-8	FED NTL MTG ASSO	FNMA 30YR				1	37,372		37.170	37.764	37.424	٥	42	n	0	3.000	3.080 MON	94		01/2014	01/01/2043
3138W0-G6-0	FED NTL MTG ASSO	FNMA 30YR				1	54,847		54,519	55,423	54,923		65		0	3.000	3.080 MON	139		01/2014	01/01/2043
	FED NTL MTG ASSO							98.3700	19, 142	19,505			52					49			
3138W0-YR-4		FNMA 30YR					19,302							j	0	3.000	3.080 MON			(01/2014	01/01/2043
3138W1-4Q-7	FED NTL MTG ASSO	30YR					4,216,998	98.4020	4,008,378	4,073,472	4, 192, 901	ū	(18,644)	,o	J0	3.000	2.730 MON	10, 184		/03/2013	03/01/2043
3138W1-7M-3	FED NTL MTG ASSO	FNMA					70,971	98.3720	70,548	71,716	71,068	0	161	0	0	3.000	3.080 MON	179		/01/2014	04/01/2043
3138W1-LY-1	FED NTL MTG ASSO	FNMA 30YR				1	28,735	98.3490	28,558	29,037	28,775	0	103	0	0	3.000	3.080 MON	73		/01/2014	03/01/2043
3138W3-FS-7	FED NTL MTG ASSO	FNMA				1	93,600	98.4830	93, 148	94,583	93,729	٥	136	0	0	3.000	3.080 MON	236		/01/2014	02/01/2043
3138W4-AP-6	FED NTL MTG ASSO	FNMA 30YR				1	54,618	98.3900	54,303	55, 191	54,693	0	59	0	0	3.000	3.080 MON	138		01/2014	04/01/2043
3138W6-WQ-5	FED NTL MTG ASSO	FNMA 30YR				1	18,398	98 . 1320	18,244	18,591	18,423	0	30	0	0	3.000	3.080 MON	46	558	01/2014	03/01/2043
3138W7-GB-4	FED NTL MTG ASSO	FNMA 30YR				11	108, 156	98.4720	107,622	109,292	108,305	0	155	0	0	3.000	3.080 MON	273	3,27908/9	01/2014	03/01/2043
3138W7-WP-5	FED NTL MTG ASSO	FNMA				1	72,430	98.4250	72,038	73, 191	72,529	0	72	0	0	3.000	3.080 MON	183		/01/2014	04/01/2043
3138W9-GK-0	FED NTL MTG ASSO	FNMA				1	4,921,254	98.3700	4,807,236	4,886,893	4,920,116	0	(4,766)	0	0	3.000	2.930 MON	12,217		02/2018	08/01/2043
3138WD-6X-4	FED NTL MTG ASSO	FNMA				1	106,903	97.9220	101,433	103,585	106,113	n	(578)	n	n	2.500	2.040 MON	216		06/2015	02/01/2030
3138WD-HJ-3	FED NTL MTG ASSO					1	568,327	100 . 2230	554,434	553,201	566,381	n	(3,893)	n	n	3.000	2.540 MON	1,383		/23/2017	11/01/2029
3138WE-AJ-8	FED NTL MTG ASSO	FNMA				1	564,664	100.2230	538,789	538,256	558,263	٥	(6,070)	^	^	3.000	2.310 MON	1,346		05/2015	02/01/2030
3138WE-AJ-8 3138WE-AM-1		FNMAFNMA				1	945,349					L	(6,070)	L	0	3.000				05/2015	02/01/2030
	FED NTL MTG ASSO	FNMA						100 . 0990				J0		ļū			2.300 MON				
3138WH-NT-5	FED NTL MTG ASSO						1,476,807	102.0440	1,401,243	1,373,175	1,469,986	ū	(18,774)	jō	0	4.000	3.400 MON	4,577		/25/2016	07/01/2046
3138WH-R6-1	FED NTL MTG ASSO	FNMA						99.8530	248,205	248,570	255,335	ļ0	(1,651)	ļ0	}0	3.000	2.540 MON	621		/28/2016	08/01/2031
3138WJ-EQ-7	FED NTL MTG ASSO	FNMA				1	9,651,729	97.7030	9,374,004	9,594,387	9,644,388	L	(11,579)	ļ0	۵	2.500	2.410 MON	19,988	3239,86011/3	/23/2016	11/01/2031

## **SCHEDULE D - PART 1**

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Identification		Description	е		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Paid	Accrued	During Year	Acquired	Date
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3138WM-P4-7	FED NTL MTG ASSO	FNMA 30YR					20,393	97.8500	20, 164	20,607	20,421		90	0		3.000	3.080 MON	52	2618	08/01/2014	03/01/2043
3138WM-XV-8	FED NTL MTG ASSO	FNMA 30YR				1	29,444	98.4990	29,306	29,753	29,484	0	60	0	0	3.000	3.080 MON	74		08/01/2014	03/01/2043
3138WM-ZQ-7	FED NTL MTG ASSO	FNMA				1	25,514	97.8560	25,229	25,782	25,549	0	81	0	0	3.000	3.080 MON	64	1 L773 L.	08/01/2014	03/01/2043
3138WN-7K-9	FED NTL MTG ASSO	FNMA 30YR				1	33,836		33,681	34, 192	33,883	0	44	0	0	3.000	3.080 MON	85	1,026	08/01/2014	04/01/2043
3138WQ-M3-3	FED NTL MTG ASSO	FNMA 30YR				4	19,392		19,243	19,596	19,419	0	14	0	0	3.000	3.080 MON	49		08/01/2014	04/01/2043
3138WQ-Q3-9	FED NTL MTG ASSO	FNMA 30YR				[ <del>-</del>	83,328		82,916	84,203	83,442	0	164	ļ0	0	3.000	3.080 MON	211		08/01/2014	05/01/2043
3138WU-5W-9	FED NTL MTG ASSO	FNMA				. J1	477,220		462,870	459, 142	474,368	0	(2,300)	٥	٥	3.500	3.190 MON	1,339	916,070	06/07/2013	06/01/2043
3138WV-H4-6	FED NTL MTG ASSO	FNMA 30YR			I	11	44,013	98.3770	43,753	44,475	44,073	٥	24	0	L	3.000	3.080 MON	111	11,334	08/01/2014	05/01/2043
3138WV-N4-9	FED NTL MTG ASSO	FNMA 30YR	T			1 1	63,477	98.3670	63.097	64.144	63,564	n	98	0	n	3.000	3.080 MON	160		08/01/2014	06/01/2043
3138WW-KV-0	FED NTL MTG ASSO	FNMA 30YR				1	43.454		43, 195	43,911	43,514	۸	84	0	۸	3.000	3.080 MON	110		08/01/2014	06/01/2043
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3138WX-WH-6	FED NTL MTG ASSO	FNMA 30YR				<u> </u>  -	33,942		33,766	34,299	33,988	ļ0	19	J	}0	3.000	3.080 MON	L	31,029	08/01/2014	07/01/2043
3138X6-TX-3	FED NTL MTG ASSO					. [1	3,521,619	100 . 0990	3,427,632	3,424,242	3,507,722	0	(24,682)	0	L0	3.000	2.480 MON	8,561		03/23/2017	09/01/2028
3138Y3-BQ-3	FED NTL MTG ASSO	FNMA 15YR			I	11	6,922,205	100.0990	6,742,583	6,735,915	6,898,065	0	(49,595)	0	L0	3.000	2.530 MON	16,840	202,077	03/23/2017	10/01/2029
3138YG-XL-1	FED NTL MTG ASSO	FNMA	I			1	163,664	98.1780	160 , 125	163,096	163,645	n	(93)	n	n	3.000	2.970 MON	408		12/12/2017	04/01/2045
3140E9-AM-8	FNMA 30YR	1 14007				1	4,954,353	100.3630	4,755,852	4,738,651	4,937,347	۸	(34,079)	^	^	3.500	3.140 MON	13,821		03/02/2016	12/01/2045
3140EC-MV-8		FNMA				1		99.8340	4,755,852	653,723	672,224	ν	(3,859)	ļ	۲	3.000		1,634			
	FED NTL MTG ASSO						674,969										2.530 MON			11/28/2016	08/01/2031
3140EW-2N-4	FED NTL MTG ASSO	FNMA				1	642,366	99.8530	621,702	622,617	639,784	0	(2,640)	0	0	3.000	2.530 MON	1,557		11/28/2016	06/01/2031
3140EW-3W-3	FED NTL MTG ASSO	FNMA				1	359,922	97.8550	352,596	360,324	359, 157	0	159	0	0	3.000	3.020 MON	901	110,810	11/23/2016	10/01/2046
3140F3-BU-1	FED NTL MTG ASSO	FNMA				1	781,463	99.8340	755,608	756,865	778,305	0	(3, 199)	0	0	3.000	2.530 MON	1,892	22,706	11/28/2016	09/01/2031
3140F3-C3-0	FED NTL MTG ASSO	FNMA				1	320,216	97.8550	313,885	320,766	319,726	0	152	0	0	3.000	3.020 MON	802		11/23/2016	10/01/2046
3140F9-2B-0	FED NTL MTG ASSO	FNMA				4	298,014		288, 154	288,633	296,794	0	(2,369)		0	3.000		722		11/28/2016	07/01/2031
			·····														2.520 MON				
3140F9-NN-1	FED NTL MTG ASSO	FNMA					363,064	100.0210	351,710	351,636	361,579		(1,602)	0	0	3.000	2.520 MON	879		11/28/2016	07/01/2031
3140FB-6X-3	FED NTL MTG ASSO	FNMA				1	1,847,811	100.8120	1,767,534	1,753,297	1,841,875	0	(17,951)	0	0	3.500	3.060 MON	5, 114	161,365	11/08/2016	07/01/2045
3140FB-FE-5	. FED NTL MTG ASSO	FNMA				1	264,902	99.8530	256, 187	256,564	263,818	0	(1,885)	0	0	3.000	2.520 MON	641	1	11/28/2016	07/01/2031
3140FB-SD-3	FED NTL MTG ASSO	FNMA				1	690,002	99.8340				0	(3,883)	0	0	3.000	2.530 MON	1,671		11/28/2016	08/01/2031
3140FB-SL-5	FED NTL MTG ASSO	FNMA				4	1,420,151	99.8530	1.375.509	1,377,534	1.414.651	٥	(9,311)	0	٥	3.000	2.550 MON	3.444		11/28/2016	08/01/2031
			·····																		
3140FE-X3-3	FED NTL MTG ASSO	FNMA					520,936	102.0210	496,551	486,714	518,944		(6,540)	0		4.000	3.440 MON	1,622		11/09/2016	10/01/2046
3140FF-C8-2	FED NTL MTG ASSO	FNMA				1	1,304,579	99.8390	1,261,480	1,263,514	1,299,306	۵	(10,474)	0	۵	3.000	2.530 MON			11/28/2016	09/01/2031
3140FF-DH-1	FED NTL MTG ASSO	FNMA				1	1,895,441	99.8530	1,835,858	1,838,560	1,888,145	٥	(10,428)	0	0	3.000	2.550 MON	4,596	55, 157	11/28/2016	09/01/2031
3140FG-5N-5	FED NTL MTG ASSO	FNMA				1	1,680,262	97.7810	1,632,121	1,669,159	1,663,257	0	1,010	0	0	3.000	3.020 MON	4, 173	50,075	11/23/2016	11/01/2046
3140FG-6S-3	FED NTL MTG ASSO	FNMA				1	1,650,148	97.7800	1,609,806	1,646,355	1,640,534	n	843	0	0	3.000	3.020 MON	4,116		11/23/2016	11/01/2046
3140FG-7G-8		FNMA				4		97.7900	109,514	111,989	111,675	0	63			3.000	3.020 MON			11/23/2016	
	FED NTL MTG ASSO						111,656					r		ļū	ļ			280			11/01/2046
3140FG-7L-7	FED NTL MTG ASSO	FNMA	·····			J	588,396	100 . 2990	578,850	577, 124	587,789	0	(2,496)	J	J0	3.500	3.340 MON	1,683		12/28/2016	11/01/2046
3140FG-FE-4	FED NTL MTG ASSO	FNMA				. [1	228,546	99.8340	220,984	221,352	227,622	0	(992)	0	0	3.000	2.530 MON	553		11/28/2016	09/01/2031
3140FG-GU-7	FED NTL MTG ASSO	FNMA	L			11	213,853	99.8340	206,778	207, 122	212,999	0	(1,213)	0	0	3.000	2.530 MON	518	6,214	11/28/2016	11/01/2031
3140FH-H6-7	FED NTL MTG ASSO	FNMA	1	1	1	1 1	999,940	99.8340	966,857	968,465	995,924	n	(4,674)	0	0	3.000	2.530 MON	2,421		11/28/2016	10/01/2031
3140FK-RL-6	FED NTL MTG ASSO	FNMA			1	1	523,303	99.8530	506,853	507,599	521,301	0	(2,970)	n	0	3.000	2.550 MON	1,269		11/28/2016	10/01/2031
3140FK-RZ-5		FNMA					487,546	99.8530	472,220		485,680		(2,530)		0						
	FED NTL MTG ASSO					I				472,915		ū		0		3.000	2.550 MON	1, 182		11/28/2016	10/01/2031
3140FK-S3-5	FED NTL MTG ASSO	FNMA				<del> </del>	1,222,843	97.7660	1, 197, 440	1,224,802	1,220,832	0	408	ļ0	0	3.000	3.020 MON	3,062		11/23/2016	11/01/2046
3140FM-JN-7	FED NTL MTG ASSO	FNMA				.	797,014	99.8340	770,645	771,926	793,832	٥	(5,729)	0	۵	3.000	2.530 MON	1,930		11/28/2016	11/01/2031
3140FM-JU-1	FED NTL MTG ASSO	FNMA			l	11	1,482,873	99.8530	1,436,259	1,438,374	1,477,234	0	(8, 465)	0	0	3.000	2.560 MON			11/28/2016	11/01/2031
3140FM-QU-3	FED NTL MTG ASSO	FNMA				1	305,734	99.8340	295,619	296,110	304,513	n	(1, 180)	n	n	3.000	2.530 MON	740		11/28/2016	11/01/2031
3140FM-V8-6	FED NTL MTG ASSO	FNMA				1	214,228	99.8340	207,140	207,485	213,373		(1, 454)	^	۸	3.000	2.530 MON	519		11/28/2016	11/01/2031
						· [								ļū	J						
3140J5-NU-9	FED NTL MTG ASSO	FNMA				[ <u> </u>  -	2,010,256	97.8540	1,962,440	2,005,477	2,010,116	ļ0	(651)	ļ0	} <sup>0</sup>	3.000	2.980 MON	5,014		12/12/2017	02/01/2047
3140J6-FA-0	FED NTL MTG ASSO	FNMA 30YR				. [1	36,873,170	100.6570	35,803,562	35,569,868	36,836,779	0	(153,500)	٥	L0	3.500	3.210 MON	103,745		12/13/2017	10/01/2047
3140J7-K4-6	FED NTL MTG ASSO	FNMA			I	11	9,284,442	100.7780	9,042,996		9,273,435	0	(47,508)	0	L0	3.500	3.200 MON	26, 172	314,061	11/02/2017	02/01/2045
3140J7-RW-7	FED NTL MTG ASSO	FNMA				1 1	4,718,432		4,676,492	4,736,936	4,718,878	0	2,495	0	0	3.000	3.030 MON	11,842		01/24/2018	01/01/2048
31416X-AL-4	FED NTL MTG ASSO	FNMA	·····			1	1,867,363		1,810,010	1,759,717	1,855,728	n	(18,098)	n	n	4.000	3.430 MON	5,866		11/09/2015	11/01/2040
						I								,	ļ						
31416Y-6Q-6	FED NTL MTG ASSO	FNMA				· [	3,763,637	102.8530	3,669,207	3,567,428	3,750,498	٥	(39, 573)	ļ0	ļ	4.000	3.480 MON	11,891		01/13/2017	09/01/2041
31416Y-YN-2	FED NTL MTG ASSO	FNMA				J1	481,460	102.8590	468,714	455,686	479,725	0	(4, 100)	0	0	4.000	3.470 MON	1,519		01/13/2017	08/01/2041
31416Y-YV-4	FED NTL MTG ASSO	FNMA				11	1, 172, 970	104.7940	1, 129, 651	1,077,973	1, 162,741	0	(13,823)	0	0	4.500	3.710 MON	4,042	248,509	08/24/2015	08/01/2041
31417A-JK-6	FED NTL MTG ASSO	FNMA				1	383,685	_100.8110	362,498	359,582	381,781		(3,526)	0		3.500	2.900 MON	1,049		09/19/2016	11/01/2041
31417C-JL-0	FED NTL MTG ASSO	FNMA	·			1	502,946	100.9040	490,627	486,232	502,279	n	(2,909)	n	0	3.500	3. 180 MON	1,418		11/02/2017	07/01/2042
					1	1								L				97			
31417C-QQ-1	FED NTL MTG ASSO	FNMA 30YR				<u> </u>			38 , 126	38,763	38,383	0	94	ļ0	0	3.000	3.090 MON			08/01/2014	08/01/2042
31417C-QS-7	FED NTL MTG ASSO	FNMA				.	19,251	98.1860	19, 102	19,455	19,280	0	37	0	0	3.000	3.080 MON	49		08/01/2014	08/01/2042
31417D-4F-7	FNMA 30YR TBA	FNMA				11	106,223	98.4720	105,798	107,440	106,384	0	167	0	0	3.000	3.090 MON	269	3,223	08/01/2014	12/01/2042
31417D-F7-3	FED NTL MTG ASSO	FNMA	L.		I	1 <sup>.</sup>		98.4850	5,714,811	5,802,722	5,770,186	0	4,805	0	0	3.000	3.050 MON	14,507		01/24/2018	10/01/2042

## **SCHEDULE D - PART 1**

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31417E-CS-8	FEDERAL NATIONAL MORTGAGE ASSO				.	883,060	98.5070			883,214	0	784	0	0	3.000	3.050	MON	2,220	22,204	01/24/2018	12/01/2042
31417E-CT-6	FED NTL MTG ASSO FNMA 30Y	'R			.	81,063	98.4370	80,634	81,912	81, 177	0	89	0	0	3.000	3.080	MON	205	2,455	08/01/2014	12/01/2042
31417E-WF-4	FED NTL MTG ASSO				1	1, 151,040	98.4370	1, 104, 740	1, 122, 281	1,147,620	0	(4,347)	0	0	3.000	2.790	MON	2,807	33,666	02/26/2015	02/01/2043
31417G-5W-2		FNMA	1		1	234,211	98.3700	231,806	235,646	234,254	0	184	0	0	3.000	3.050		589	5,891	01/24/2018	07/01/2043
31417G-MA-1		FNMA			-	72,941	98.3700	72,506	73,706	73,041		125		0	3.000	3.080		185	2,211	08/01/2014	05/01/2043
31418C-SF-2	FED NTL MTG ASSO	FNMA			.	2,851,624	97.7030	2,788,738	2,854,302	2,851,794	0	473	0	0	2.500	2.510	MON	5,948	71,356	12/13/2017	12/01/2032
2699999 Sul	btotal - Bonds - U.S. Spec	cial Revenues -	Residentia	I Mortga	ae-					1		1					1				1
	cked Securities				5-	040 007 400	XXX	000 000 407	005 700 000	040 000 000	0	(4 000 505)	_	0	XXX	XXX	XXX	000 040	10.144.920	XXX	XXX
						316,967,463		306, 328, 127	305,786,863	316,026,308	0	(1,020,020)	0					860,243	, , , ,		
3199999. Tot	tal - U.S. Special Revenue	es Bonds				445,777,549	XXX	426,449,722	421,021,863	438,140,597	0	(4,496,023)	0	0	XXX	XXX	XXX	2,484,385	15,255,787	XXX	XXX
00101J-AH-9		CORPORATE			3FE	440,528	91.5000	402,600	440,000	402,600	(37,319)		n			4.100		807	18, 150	06/08/2017	06/15/2023
			-†	-															00, 100		
00130H-BT-1		CORPORATE			3FE	632,671	97.7500	606,050	620,000	606,050	(23,383)			0	4.875	4.470		3,862	30,225	07/21/2017	05/15/2023
00774M-AB-1		CORPORATE			2FE	1,009,864	86.6680		1,015,000	1,010,478	0	440	0	0	3.650	3.710		16,466	37,048	07/17/2017	07/21/2027
00912X-AX-2	AIR LEASE CORPORATION (	CORPORATE		.	2FE	3, 110, 044	94.6190	2,971,037	3,140,000	3,116,219	0	5,618	0	0	2.750	2.950	JJ	39,817	56,367	11/13/2017	01/15/2023
01626P-AH-9	ALIMENTATION COUCHE-TARD INC. (	CORPORATE	1 1	1	2FE	709,049	93.4200	663,282	710,000	709, 152	n	82	n	n	3.550	3.560		10,852	25,205	07/19/2017	07/26/2027
02079K-AC-1		CORPORATE	· [	1	1FE	2,937,570	90.9590	2,728,770	3,000,000	2,951,231	n	5,804	n	n	1.998	2.230		22,644	59,940	08/02/2016	08/15/2026
0258M0-EL-9	. AMERICAN EXPRESS CREDIT CORPORA				1FE	2,029,806	97.3110	1,999,741	2,055,000	2,033,355	0	2, 199	0	0	3.300	3.440		10,926	67,815	04/27/2017	05/03/2027
02665W-CA-7	_ AMERICAN HONDA FINANCE (	CORPORATE			1FE	3,780,000	97.2910	3,677,600	3,780,000	3,780,000	0	0	0	0	2.600	2.600	MN	12,285	98,280	11/13/2017	11/16/2022
03027X-AL-4	AMERICAN TOWERS INC	CORPORATE			2FE	7,898,768	95.6970	7,569,633	7,910,000	7,903,278	0	2, 101	0	0	2.250	2.270	JJ	82,066	177,975	09/28/2016	01/15/2022
03040W-AN-5		CORPORATE			1FE	1, 162,880	94.7680	1,104,047	1,165,000	1,163,267	0	189	0	0	3.000	3.020		2,913	34,950	11/14/2016	12/01/2026
030981-AK-0		CORPORATE			3FE	502,425	91.5000	452,925	495,000	452,925	(46, 183)		0	0	5.500	5.250		3, 101	27,225	07/26/2017	05/20/2025
											(40, 103)										
032654-AM-7		CORPORATE			2FE	7,985,378	97 . 1280	7,770,240	8,000,000	7,989,256		1,962		0	3. 125	3. 150	JD	18,056	250,000	11/30/2016	12/05/2023
037833-CC-2	APPLE INC	CORPORATE			1FE	1,542,852	96.9550	1,497,955	1,545,000	1,543,859	٥	425	٥	٥	1.555	1.580	FA	9,810	23,948	07/28/2016	08/04/2021
037833-CR-9	APPLE INC	CORPORATE			1FE	1,315,000	96.5630	1,269,803	1,315,000	1,315,000	0	0	0	0	3.200	3.200	MN	5.844	42,080	05/04/2017	05/11/2027
037833-DB-3		CORPORATE			1FE	5,993,280	94.2080	5,652,480	6,000,000	5,993,899	0	593	0	0	2.900	2.910		52,683	174,000	09/05/2017	09/12/2027
038222-AL-9		CORPORATE	-+		1FE	986,486		950,390	990,000	986,986		309			3.300			8, 168	32,670	03/28/2017	04/01/2027
							95.9990				u			0		3.340					
03938L-AU-8		CORPORATE			2FE	781,200	102.8450		720,000	756,478	Ω	(15,940)	0	٥	6.000	3.540		14,400	40,500	06/02/2017	03/01/2021
05348E-AY-5	AVALONBAY COMMUNITIES INC	CORPORATE			1FE	1,958,889	94.4060	1,855,078	1,965,000	1,960,062	0	551	0	0	2.900	2.930	AO	12,030	56,985	09/26/2016	10/15/2026
05565E-AF-2	BMW US CAPITAL	CORPORATE			1FE	1,271,800	96.9890	1,236,610	1,275,000	1,273,485	0	636	0	0	2.000	2.050	AO.	5,667	25,500	04/04/2016	04/11/2021
05565E-AM-7		CORPORATE	T		1FE	9,969,100	93.3030	9,330,300	10,000,000	9,978,534	0	4,241	0	0	2.250	2.290		66,250	225,000	09/08/2016	09/15/2023
					1FE							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		0			100				
06051G-GK-9		CORPORATE	-+			3,975,000	97.2550	3,865,886	3,975,000	3,975,000					2.881	2.880	AU	21,313	114,520	04/19/2017	04/24/2023
06051G-GQ-6		CORPORATE			1FE	3,000,000	96.7220	2,901,660	3,000,000	3,000,000	0	0	0	0	2.816	2.810		37,547	84,480	07/18/2017	07/21/2023
06051G-HB-8	BANK OF AMERICA	CORPORATE			1FE	15,068,550	94.5390	14, 180, 850	15,000,000	15,077,798	0	9,248	0	0	3.110	3.010	FMAN	168,465	333,450	02/01/2018	02/05/2026
06406F-AB-9	BANK OF NEW YORK MELLON COR (	CORPORATE			1FE	2,863,653	97.5990	2,796,211	2,865,000	2,864,321	0	267	0	0	2.050	2.050	MN	9,462	58,733	04/25/2016	05/03/2021
06406R-AC-1		CORPORATE		1	1FE	2,965,000	97.2540	2,883,581	2,965,000	2,965,000	n	0	n	n	2.661	2.660		9,862	78,899	05/09/2017	05/16/2023
			- <del> </del>	-	1FE						ν			ν							
07330N-AQ-8		CORPORATE		-		2,498,275	98 . 1350	2,453,375	2,500,000	2,498,895	μ	340	L	٩	2.625	2.640		30,260	65,625	01/23/2017	01/15/2022
075887-BT-5		CORPORATE			2FE	1,045,000	96.8470	1,012,051	1,045,000	1,045,000	0	0	0	0	2.894	2.890		2, 100	30,242	05/23/2017	06/06/2022
097023-BR-5	BOEING CO/THE	CORPORATE	.4	.	1FE	1,517,470	92.2720	1,416,375	1,535,000	1,521,639	0	1,619	0	0	2.250	2.370	JD	1,535	34,538	05/16/2016	06/15/2026
10112R-AY-0		CORPORATE	1 1	.1	2FE	992,710	90.3700	903,700	1,000,000	994,236	0	654	0	0	2.750	2.830		6,875	27,500	08/08/2016	10/01/2026
11134L-AF-6	BROADCOM CORP	CORPORATE		1	2FE	3.826.017	94.6040	3,623,333	3,830,000	3,826,974	n	530	n	n	3.625	3.640	.ii	64.020	138,838	01/11/2017	01/15/2024
			·· <del> </del>	-							ν			ν							
11134L-AM-1		CORPORATE			2FE	2,999,670	93.0590	2,791,770	3,000,000	2,999,870		259		0	2.650	2.650		36,658	59, 183	10/10/2017	01/15/2023
1248EP-BT-9		CORPORATE	-	-	3FE	2,065,000	93.1400	1,862,800	2,000,000	1,862,800	(101,866)		0	0	5. 125	4.710		17,083	102,500	02/09/2017	05/01/2027
12513G-BA-6	CDW LLC	CORPORATE		.	3FE	536,550	98.7500	483,875	490,000	483,875	(42,840)	(6, 160)	0	0	5.500	3.900	JD	2,246	26,950	07/21/2017	12/01/2024
125896-BR-0		CORPORATE	1 1	1	2FE	493,272	92.8410	459,563	495,000	493,572	n	152	n	0	2.950	2.990	FA	5,517	14,603	10/31/2016	02/15/2027
126307-AT-4	CSC HOLDINGS LLC		T	1	3FE	1,311,613	97.5920	1,219,900	1,250,000	1,219,900	(52,949)		n	^	5.375	4.420		30,981	67, 188	07/21/2017	07/15/2023
		CODDODATE		-							(32,949)		ū	,							
126408-HH-9		CORPORATE	-+	-	2FE	1,558,097	94.1190	1,468,256	1,560,000	1,558,375	٩	162	ļ0	0	3.250	3.260		4,225	50,700	04/26/2017	06/01/2027
14040H-BW-4		CORPORATE		.	2FE	3,523,011	92.4710	3,264,226	3,530,000	3,523,462	L	452	0	0	3.800	3.820		56,264	67,070	01/25/2018	01/31/2028
142339-AG-5	CARLISLE COMPANIES INC	CORPORATE		.	2FE	1,023,903	95.7450		1,025,000	1,024,051	0	160	0	0	3.500	3.510	JD	2.990	37,370	11/13/2017	12/01/2024
150190-AB-2		CORPORATE	1 1		4FE	550,550	94.5000	491,400	520,000	491,400	(51,303)		n	n	5.375	4.490		5,901	27,950	07/21/2017	04/15/2027
		CORPORATE	· · · · · · · · · · · · · · · · · · ·	-	2FE			2,879,564		2,968,524		401		۷	2.750	2.760		14,974	81,675		04/05/0000
172967-LG-4				-		2,967,921	96.9550		2,970,000		با		J	يا						04/18/2017	04/25/2022
172967-LM-1		CORPORATE		-	2FE	3,000,000	96.7430	2,902,290	3,000,000	3,000,000	ļ0	0	ļ0	ļ0	2.876	2.870		37,628	86,280	07/17/2017	07/24/2023
17401Q-AJ-0	CITIZENS BANK NA/PROVIDENCE RI		-	.	2FE	759,301	98.5530	749,003	760,000	759,660	٥	231	٥	٥	2.200	2.230	MN	1,626	16,720	05/22/2017	05/26/2020
20030N-BX-8		CORPORATE			1FE	269,484	97.4820	263,201	270,000	269,616	0	68	0	0	3.000	3.030		3,375	8, 100	01/05/2017	02/01/2024
20030N-CA-7		CORPORATE	T	1	1FE	1,549,024	93.9760	1,456,628	1,550,000	1,549,024	n	0	n	^	3.150	3.150		18,445	49,910	08/01/2017	02/15/2028
			· † · · · · ·   · · · · · ·	-		,1,049,024		1,400,020	,1,550,000	1,545,024											
21079U-AB-1		CORPORATE		-	2FE		0.0000	0	0	0	J	ļ	ļD	J	9.250	0.000		1,850	0	03/12/2010	01/01/2019
224044-AG-2		CORPORATE		.	2FE	4,628,645	115.9020	4,056,570	3,500,000	4, 170, 935	۵	(88,758)	٥	۵	7.625	4.200		11,861	266,875	04/24/2013	06/15/2025
224044-CG-0	COX COMMMUNICATIONS INC	CORPORATE			2FE	903,471	92.3080		905,000	903,749	0	137	0	0	3.350	3.370	MS	8,927	30,318	09/08/2016	09/15/2026
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## **SCHEDULE D - PART 1**

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		0	1		Admini-	'	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate When	Due and	Received		Maturity
	Description		-	Char											of				A aguirad	
Identification	Description	е	n	Chai	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value		of Paid	Accrued	During Year	Acquired	Date
22822V-AD-3	CROWN CASTLE INTL CORPORATE				2FE	1,624,545	_96.6780	1,571,018	1,625,000	1,624,728	0	90	0	0	2.250	2.250 MS	12, 188	36,563	_08/22/2016	09/01/2021
22822V-AE-1	CROWN CASTLE INTL CORPORATE				2FE		95.7250	799,304	835,000	832,029	0	298	0	0	4.000	4.050 MS	11,133		_01/30/2017	03/01/2027
23311V-AD-9	DCP MIDSTREAM OPERATING LP CORPORATE				3FE		.93.7500		870,000	815,625	(41,996)	2,626	0	0	3.875	4.240 MS	9,926		5/24/2017	03/15/2023
											(41,990)			u						
233851-CM-4	DAIMLER FINANCE NORTH AMERICA LLC				1FE		98.6690	7,893,520	8,000,000	7,996,723		3,798	0	0	1.750	1.790 A0	23,722		10/26/2016	10/30/2019
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC				3FE	309,375	93.7500	281,250	300,000	281,250	(20,556)	(1, 194)	0	0	5. 125	4.590 JJ	7,090	15,375	_07/21/2017	07/15/2024
25470X-AJ-4	DISH DBS_CORP CORPORATE				4FE	1,848,750	_92.0000	1,600,800	1,740,000	1,600,800	(128,097)	(19,803)	0	0	5.875	4.490 JJ	47, 137	102,225	_05/22/2017	07/15/2022
26442C-AS-3	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE		.95.7880	4,789,400	5,000,000	4,990,129	0	1,082	n	n	2.950	2.970 JD	12,292		11/14/2016	12/01/2026
29278G-AB-4					2FE			956,292	1,015,000	1,012,864	ν	584		V	2.875				_05/22/2017	05/25/2022
							94.2160							LD		2.940 MN	2,918			
29444U-AQ-9	EQUINIX INC CORPORATE				3FE		100.7500	302,250	300,000	302,250	(14, 152)	(5,723)	0	0	5.875	3.650 JJ			07/24/2017	01/15/2026
316773-CU-2	FIFTH THIRD BANCORP CORPORATE				2FE	2,999,160	_97.2700	2,918,100	3,000,000	2,999,388	0	162	0	0	2.600	2.600 JD	3,467	78,000	_06/12/2017	06/15/2022
319963-BN-3	FIRST DATA CORP CORPORATE	1 1			3FE		.98.2500		620,000	609,150	(34,464)	(985)	n	0	5.375	4.450 FA	12,589		07/21/2017	08/15/2023
345397-YM-9	FORD MOTOR CREDIT CORPORATE				2FE		.97.3580	593,884	610,000	610,000	Λ	0	۸	n	2.425	2.420 JD	781		06/07/2017	06/12/2020
											(0. F00)			Jū						
35671D-AU-9	FREEPORT-MCMORAN COPPER & GOLD INC				3FE		94.6250	94,625	100,000	94,625	(3,596)	514	0	0	3.550	4.150 MS	1, 183		07/26/2017	03/01/2022
361448-AZ-6	GATX CORPORATION CORPORATE				2FE	778,003	_95.0670	741,523	780,000	778,327	٥	166	٥	0	3.850	3.880 MS		30,030	_02/06/2017	03/30/2027
37045X-BS-4	GENERAL MOTORS FINANCIAL CO INC				2FE	2,571,601	.96.8990	2,495,149	2,575,000	2,572,834	0	657	0	0	3.450	3.470 JJ	41,211	88,838	1/11/2017	01/14/2022
37331N-AB-7	GEORGIA PACIFIC LLC CORPORATE		1	1	2FE	0	0.0000	0	0	0	0	0	0	0	5.400	0.000 MN	248		10/27/2010	11/01/2020
38141G-WC-4					1FE	8,489,767	.96.8400	8,245,926	8,515,000		0	4,695	0	0	3.000	3.060 A0	46, 123		_02/13/2017	
												4,093		u						04/26/2022
38141G-WM-2	GOLDMAN SACHS GROUP INC CORPORATE				1FE		95.2390	2,752,407	2,890,000	2,890,000		0	0	0	2.905	2.900 JJ	36,613		07/19/2017	07/24/2023
38145G-AH-3	GOLDMAN SACHS GROUP INC CORPORATE				1FE	2,174,354	_92.4140	2,014,625	2, 180,000	2, 175, 332	0	499	0	0	3.500	3.530 MN	9,538	76,300	11/10/2016	11/16/2026
38148L-AC-0	GOLDMAN SACHS & CO CORPORATE	L			1FE	4,824,576	94.8310	4,551,888	4,800,000	4,816,071	0	(2,358)	0	0	3.500	3.430 JJ	73,733	168,000	03/05/2015	01/23/2025
432833-AB-7	HILTON HOTELS CORP CORPORATE				3FE		.94.5000	1,417,500	1,500,000	1,417,500	(95, 117)	(2,383)	0	0	4.250	4.040 MS	21,250		_09/29/2016	09/01/2024
438516-BM-7	HONEYWELL INTERNATIONAL INC				1FE		96.6390	7,083,639	7,330,000	7,329,720	(00,117)	72	0	0	1.850	1.850 MN	22,601		_10/24/2016	11/01/2021
											(05.400)			u						
451102-BF-3	ICAHN ENTERPRISES LP CORPORATE				3FE		_98.0000	901,600	920,000	901,600	(25, 198)	(4,702)	0	0	5.875	5.250 FA	22,521		_07/26/2017	02/01/2022
451102-BJ-5	ICAHN ENTERPRISES LP CORPORATE				3FE	1,511,500	.98.7500	1,426,938	1,445,000	1,426,938	(35,683)	(14, 892)	0	0	6.250	5.030 FA	37,630	)90,313	715/2017	02/01/2022
460599-AB-9	INTERNATIONAL GAME TECH CORPORATE				3FE		100.2500	1,453,625	1,450,000	1,453,625	(76,038)	(32,644)	0	0	6.250	3.700 FA	34,236		07/05/2017	02/15/2022
46625H-KC-3	JP MORGAN CHASE & CO CORPORATE				1FE		.95.3110	2,382,775	2,500,000	2,496,399	0	526	n	0	3, 125	3.150 JJ	34.288		_01/15/2015	01/23/2025
478111-AC-1					1FE		_96.7130				0	0	٥	0	3.837					
	JOHNS HOPKINS HEALTH SYSTEM CORP							2,576,434	2,664,000	2,664,000		u		U		3.830 MN	13,061		11/04/2016	05/15/2046
48128B-AB-7	MORGAN JP&CO INC CORPORATE				1FE		97.4920	3,899,680	4,000,000	3,999,960	0	2	0	0	2.972	2.970 JJ	54,817		12/01/2016	01/15/2023
48305Q-AC-7	KAISER FOUND HOSPITAL CORPORATE				1FE	4,019,276	96.1940	3,880,466	4,034,000	4,021,295	0	1,300	0	0	3. 150	3.190 MN	21, 179	127,071	04/25/2017	05/01/2027
527298-BK-8	LEVEL 3 COMMUNICATIONS CORPORATE				3FE	1,984,479	95.2500	1,800,225	1,890,000	1,800,225	(59, 329)	(28,084)	0	0	5.375	3.740 JJ	46,843	101,587	_06/20/2017	01/15/2024
532716-AU-1	LIMITED BRANDS INC CORPORATE				3FE		.99.6250	1,245,313	1,250,000	1,245,313	(57,576)	(15,570)	0	0	5.625	4.160 FA	26,563		07/21/2017	02/15/2022
548661-DP-9	LOWES CO INC CORPORATE				2FE		.91.4260	2,724,495	2,980,000	2,976,000		406	٥	0	3.100		14,883		4/19/2017	05/03/2027
											0		j	J		3.110 MN				
552953-CC-3	MGM RESORTS INTERNATIONAL CORPORATE				3FE		100.5000	86,430	86,000	86,430	(5,041)	(1,409)	0	0	6.000	4.000 MS	1,519		06/08/2017	03/15/2023
55336V-AQ-3	MPLX LP CORPORATE				2FE		97.0340	504,577	520,000	519,697	0	56	0	0	3.375	3.380 MS	5, 168		02/05/2018	03/15/2023
571748-BB-7	MARSH & MCLENNAN CO INC CORPORATE				1FE	294,596	_98.0090	289, 127	295,000	294,741	0	78	0	0	2.750	2.770 JJ	3,403	8, 113	_01/09/2017	01/30/2022
59217G-CD-9	METROPOLITAN LIFE GLOBAL FUNDING I	1 1			1FE		.97.4510	1,603,069	1,645,000	1,644,556	n	118	n	0	2.650	2.650 A0	10,050		04/03/2017	04/08/2022
606822-AP-9	MITSUBISHI UFJ FINANCIAL GROUP INC				1FE		.97.1780	2,915,340	3,000,000	3,000,000	n	n	n	0	2.665	2.660 JJ	34,645		_07/18/2017	07/25/2022
												,								
61237W-AB-2	MONTEFIORE MEDICAL CENTER CORPORATE				1FE		.96.6260	3,642,800	3,770,000	3,770,000	ļ0	0	0	0	2. 152	2.150 A0	16,001		05/04/2016	10/20/2026
61237W-AC-0	MONTEFIORE MEDICAL CENTER CORPORATE				1FE		98 . 1550	1,968,008	2,005,000	2,005,000	0	0	0	0	2.895	2.890 AO	38,858		05/04/2016	04/30/2032
61746B-ED-4	MORGAN STANLEY CORPORATE				1FE	3,954,688	97.5980	3,879,521	3,975,000	3,962,908	٥	3,964	٥	٥	2.625	2.730 MN	12,753	104,344	11/14/2016	11/17/2021
61761J-3R-8	MORGAN STANLEY CORPORATE	1 1			1FE		92.2980	1,564,451	1,695,000	1,685,925	n	1,040	n	0	3. 125	3.200 JJ	22,659		07/20/2016	07/27/2026
64952W-CJ-0	NEW YORK LIFE CORPORATE				1FE		.96.3660	6,745,620	7,000,000	6,992,567	n	2,641	^	0	1.700	1.740 MS	35,369		09/07/2016	09/14/2021
													u	D						
654740-AS-8	NISSAN MTR ACCEP CORPORATE				1FE		95.2260	2, 142, 585	2,250,000	2,247,613	0	843	0	0	1.900	1.940 MS	12,706		_09/07/2016	09/14/2021
67020Y-AQ-3	NUANCE COMMUNICATIONS INC. CORPORATE				3FE		_95.0000	47,500	50,000	47,500	(4, 164)	(398)	0	0	5.625	4.550 JD	125		_07/27/2017	12/15/2026
69353R-EY-0	PNC BANK NATIONAL ASSOCIATION CORPORATE				1FE	3,689,494	97.5540	3,604,620	3,695,000	3,691,646	٥	1,074	٥	0	2.550	2.580 JD	5,758	94,223	12/06/2016	12/09/2021
69353R-FB-9	PNC BANK CORP CORPORATE				1FE		.97.7330	7,818,640	8,000,000	7,997,460	n	730	n	0	2.625	2.630 FA	78, 167		_02/14/2017	02/17/2022
70014L-AA-8	PARK AEROSPACE HOLDING LTD CORPORATE				3FE		.96.7500	599,850	620,000	599,850	(11,584)	(4,691)	۸	0	5.250	4.330 FA	12,297		_07/21/2017	08/15/2022
											(11,384)			ļū						
709599-AW-4	PENSKE TRUCK LEASING COMPANY LP				2FE		_93.5060	892,982	955,000	952,616	ļ	257	ļ	ļ	3.400	3.430 MN	4, 149		_10/26/2016	11/15/2026
717081-DZ-3	PFIZER INC CORPORATE				1FE		98.4250	11,811,000	12,000,000	11,993,488	۵	2,090	٥	٥	2.200	2.210 JD	11,733	264,000	11/14/2016	12/15/2021
74251V-AM-4	PRINCIPAL FINANCIAL GROUP CORPORATE				1FE	1,502,803	93.4320	1,406,152	1,505,000	1,503,187	0	196	0	0	3.100	3.110 MN	5,961	46,655	11/03/2016	11/15/2026
742718-EQ-8	PROCTER & GAMBLE CO CORPORATE				1FE		.97.4340	2,460,209	2,525,000	2,521,986	n	1,020	n	n	1.700	1.740 MN	6,916		_11/01/2016	11/03/2021
74432N-AA-0	PRUDENTIAL COVERED TRUST				1FE		0.0000	n .		۸ د د د د د د د د د د د د د د د د د د د	n	1,520	n	n	2.997	2.990 MS	13	,	_03/27/2012	01/01/2019
						الاحتماد		40 405		40.405	/F co.	/	J	ļ						
745867-AW-1	PULTE GROUP INC CORPORATE				3FE		96.2500	48 , 125	50,000	48 , 125	(5,291)	(415)	۵	J0	5.500	4.340 MS	917		07/27/2017	03/01/2026
756109-AS-3	REALTY INCOME CORP CORPORATE				1FE	1,085,381	93.0260	1,023,286	1, 100,000	1,088,124	٥	1,278	0	0	3.000	3.150 JJ	15,217		10/04/2016	01/15/2027
760759-AS-9	REPUBLIC SERVICES INC CORPORATE				2FE	928,438	95.8500		930,000	928,563	0	133	0	0	3.375	3.390 MN	4,011	31,300	11/13/2017	11/15/2027
808513-AL-9	CHARLES SCHWAB CORP CORPORATE				1FE	453,089		439,858	455,000	453,737	n	181	n	n	3.000	3.040 MS	4,209		_03/03/2015	03/10/2025
824348-AU-0	SHERWIN WILLIAMS CORPORATE				2FE	359.777		348,466	360.000	359.843	^	42	^	^	2.750	2.760 JD	825		05/02/2017	06/01/2022
024040-HU-U	OHLINI II ILLIANO UMPURATE				∠ГĒ		U0'.190U			339, 843	LU	42	لا	L	L	2.10U JU	L825	, L	// // // // // // // // // // // //	00/01/2022

## **SCHEDULE D - PART 1**

									Snowing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
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			0	'		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	_	Effective		Amount	Amount		Contractual
CUSIP			d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Descript	tion	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
828807-DA-2	SIMON PROPERTY GROUP LP	CORPORATE				1FE	2,292,456	97.1130	2,233,599	2,300,000	2,295,434	0	1,404	0	0	2.350	2.410	JJ	22,671	54,050	11/15/2016	01/30/2022
828807-DD-6	SIMON PROPERTY GROUP LP	CORPORATE				1FE	3,129,326	96.8980	3,037,752	3,135,000	3,130,300	0	951	0	0	2.750	2.780	JD	7, 184	83,818	11/30/2017	06/01/2023
82967N-AU-2	SIRIUS XM RADIO INC	CORPORATE				3FE	73,675	94.7500	66,325	70,000		(5,912)	(650)	٥	0	5.375	4.240	AO	794	3,763	07/25/2017	04/15/2025
85208N-AA-8	SPRINT SPECTRUM CO LLC	CORPORATE				2FE	333,432	98.7500	329,270	333,438	333,431	0	2	0	0	3.360	3.360		342	11,204	10/20/2016	09/20/2021
85748D-AA-7	STATE STREET CAPITAL TRUST I	V CORPORATE			1	2FE	0	0.0000	0	0	0	0	0	0	0	1.546	1.540		242	0	04/23/2007	06/15/2037
87264A-AP-0	T-MOBILE USA INC	CORPORATE				3FE	55,750	_102.0000	51,000	50,000	51,000	(2,409)	(1, 154)	0	0	6.500	3.810	JJ	1,499	3,447	07/24/2017	01/15/2026
88033G-CS-7	TENET HEALTHCARE CORP	CORPORATE		.		3FE	1,375,000	93.0000	1,278,750	1,375,000	1,278,750	(61,875)	0	0	۵	4.625	4.620		29,324	69,070	06/05/2017	07/15/2024
880779-AZ-6	TEREX CORPORATION	CORPORATE				3FE	2,061,430	93.1250	1,862,500	2,000,000	1,862,500	(186,539)	(6,721)	0	0	5.625	5. 140		46,875	112,500	02/13/2017	02/01/2025
882508-BB-9	TEXAS INSTRUMENTS INC	CORPORATE				1FE	481,270	96.6290	468,651	485,000	482,077		497	0	0	2.625	2.740		1,627	12,731	04/27/2017	05/15/2024
883556-BR-2	THERMO FISHER SCIENTIFIC INC					2FE	1,254,595	92.3340	1,172,642	1,270,000	1,257,673	0	1,390	0	0	2.950	3.090		10,615	37,465	09/14/2016	09/19/2026
88947E-AQ-3	TOLL BROTHERS FINANCE CORP.	CORPORATE				3FE	748,650	98.0000	676,200	690,000	676,200	(59,486)	(8,466)	0	0	5.625	4.080		17,897	38,813	06/08/2017	01/15/2024
89236T-DW-2	TOYOTA MOTOR CREDIT CORP	CORPORATE				1FE	2,943,528	97 . 4830	2,870,874	2,945,000	2,943,785	0	197	0	0	2.900	2.900		17,555	85,405	04/11/2017	04/17/2024
89417E-AL-3	TRAVELERS COMPANIES INC.	CORPORATE				1FE	317,773	91.9540		320,000	317,875	0	43	0	0	3.750	3.780		1,533	12,000	05/04/2016	05/15/2046
903293-BE-7	USG CORPORATION	CORPORATE				3FE	51.688	100.7500	50,375	50.000	50,375	(1, 113)	(143)	0	0	4.875	4.440		203	2,438	07/26/2017	06/01/2027
904764-AU-1	UNILEVER CAPITAL CORP	CORPORATE				1FE	984 . 170	90.2020	902.020	1.000.000	987,693	0	1,478	0	0	2.000	2.170		8.500	20.000	07/25/2016	07/28/2026
91159H-HN-3	US BANCORP	CORPORATE		1		1FE	5,509,374	91.2480	5,064,264	5,550,000	5,518,356	0	3,761	0	0	2.375	2.450		58,217	131,813	07/19/2016	07/22/2026
91159H-HP-8	US BANCORP	CORPORATE				1FE	5,016,357	98.2720	4,938,168	5,025,000	5,019,520	0	1,679	0	0	2.625	2.660			131,904	01/19/2017	01/24/2022
913017-CG-2	UNITED TECHNOLOGIES CORP	CORPORATE				2FE	3,542,084	95.9910	3,407,681	3,550,000	3,545,379	0	1,557	0	0	1.950	1.990		11,538	69,224	10/27/2016	11/01/2021
92343E-AL-6	VERISIGN INC.	CORPORATE				3FE	50,875	93.7800	46,890	50,000	46,890	(3.882)	(73)	0	0	4.750	4.520		1,095	2,441	07/24/2017	07/15/2027
92343V-DD-3	VERIZON COMMUNICATIONS	CORPORATE	1			2FE	1,745,538	90.7110	1,587,443	1,750,000	1,746,488	0,002,	407	0	0	2.625	2.650		17,354	45,936	07/27/2016	08/15/2026
931427-AQ-1	WALGREENS BOOTS	CORPORATE				2FE	877,782	94.0320		880,000	878,266	0	200	0	0	3.450	3.480		2,530	30,360	05/26/2016	06/01/2026
949746-SK-8	WELLS FARGO COMPANY	CORPORATE				1FE	8,060,000	97.3950	7,850,037	8.060.000	8.060.000	0	0	0	0	3.069	3.060		107.877	247,361	01/17/2017	01/24/2023
95000U-2B-8	WELLS FARGO & CO	CORPORATE				1FE	3,576,850	96.4210	3,451,872	3,580,000	3,577,679	0	605	0	0	2.625	2.640		41.506	93,451	07/17/2017	07/22/2022
00131L-2A-2	AIA GROUP LTD	CORPORATE	1	D		1FE	448,352	99.8150	449, 166	450,000	449,917	0	336	0	0	2.250	2.320		3,094	10, 123	03/04/2014	03/11/2019
00774M-AA-3	AERCAP IRELAND CAPITAL LTD	CORPORATE		0		2FE	498,380	96.9510	484,753	500,000	498,908	0	294	0	0	3.500	3.560		1,750	17,500	01/23/2017	05/25/2022
00913R-AD-8	AIR LIQUIDE FIN	CORPORATE		n 0		1FE	996,220	91.9710	919.710	1,000,000		0	347	0	0	2.500	2.540		6.526	25,000	09/22/2016	09/27/2026
06675F-AM-9	BANQUE FEDERATIVE DU CREDIT			0		1FE	2,988,473	96.8870	2,896,921	2,990,000	2,988,870	n	292	n	0	2.700	2.710		36,104	80,730	07/11/2017	07/20/2022
23636T-AD-2	DANONE SA	CORPORATE		n		2FE	3,420,000	95.0630	3,251,154	3,420,000	3,420,000	٥	0	٥	٥	2.589	2.580		14,511		10/26/2016	11/02/2023
268317-AF-1	ELECTRICITE DE FRANCE SA	CORPORATE	-†	D		2FE	,420,000 م	0.0000			,420,000	Λ	0	۷	0	5.250	0.000		25,200	00,342	01/24/2013	12/31/2049
709629-AL-3	PENTAIR FINANCE SA	CONFORME		D		2FE	1,738,445	97.6520	1,699,145	1,740,000	1,739,320		158		0	3. 150	3.160		16,137	54,810	11/13/2012	09/15/2022
		. I I. N. C II		D	. ( 1) 1 .		1,730,440	97.0020	1,099,140	1,740,000	1,739,320	u	130	<u>U</u>	u	3. 100	3. 100	MO	10, 13/	34,010	11/ 13/2012	09/ 13/ 2022
	btotal - Bonds - Industria	ai and iviiscellane	ous (L	Jnaπili	atea) - is	ssuer																
	oligations						313, 135, 471	XXX	299, 283, 490	311, 452, 438	310,822,163	(1,294,941)	(194,627)	0	0	XXX	XXX	XXX	2,639,374	8,974,587	XXX	XXX
	BANK OF AMERICA FDG CO 2003-	1			4	1FM	2,667	102.9720	2,689	2,611	2,649	٥	(2)	٥	0		5.850		4	152	05/22/2003	05/20/2033
	FED NTL MTG ASSO 17-33A: LB				4	1FE	8,008,118	99.6620	7,859,475		8,003,654	0	(35,080)	0	0	3.000	2.900	MON	19,715	235,283	12/01/2017	05/01/2039
3399999. Sul	btotal - Bonds - Industria	al and Miscellane	ous (L	Jnaffili.	ated) -		<u> </u>															
	sidential Mortgage-Bac		. , -		,		8,010,785	XXX	7,862,164	7,888,741	8,006,303	0	(35,082)	n	0	XXX	XXX	XXX	19,719	235, 435	XXX	XXX
	BANK 18-BN10	CMBS	1	1 1	1	1FM	6,365,363	99.5040	6,149,350	6, 180,000	6,351,235	0	(14, 128)	0	0	3.688	3.330		18,993	189,932	01/26/2018	02/01/2061
12515A-BE-9	. CD_16-CD2	CMBS			 Δ	1FM	5,664,849	99.5560	5,475,623	5,500,000	5,634,697	ν	(14, 857)		0	3.526	3. 170		16,161	193,930	11/18/2016	11/01/2049
126281-AZ-7	CSAIL 15-C1	CMBS			 Δ	1FM	6,682,305	99.3300	6,517,594	6,500,000	6,622,741		(18, 160)	 n	0	3.505	3. 170		18.985		07/31/2015	04/01/2050
17322M-AW-6	CGCMT 14-GC21	CMBS			т Л	1FM	6,544,201	100.2700	6,348,594	6,215,000	6,496,498	n	(47,703)	U	0	3.855	2.920		19.966	219,623	01/04/2018	05/01/2047
23312V-AF-3	DBJPM	CMBS			л Л	1FM	2,863,372	95.4510	2,653,545	2,780,000	2,845,164	۸	(47,703)	U	0	2.890	2.540		6,695	80,342	07/26/2016	09/01/2049
3136AV-7G-8	FED NTL MTG ASSO _17-M7	CMBS			→	1FE	2,863,372	95.4510	2,633,545	2,780,000	2,845,164	ν	(7,758)	ν	υ 0	2.890	2.930		6,783	81,428	12/21/2017	09/01/2049
3136AY-2C-6	FNMA 17-M13	CMBS			+,J ∕I	1	2,755,156	97 . 3280	1,942,580	2,750,000	2,754,649	,	(461)	u		2.938	2.930		4,897		12/21/2017	09/01/2027
3137BV-Z8-2	FHMS K063	CMBS			4 1	1FE	2,081,953	97.1290		2,000,000	2,073,772	u	(8,072)	u		3.430	2.900		5,717		12/20/2017	01/01/2027
3137FC-LD-4	FEDERAL HOME LOAN MTGE CO KO				т Л	1FE	2,081,953	99.7060	2,025,280	2,000,000	2,073,772	J	(8,072)	<sup>0</sup>		3.430	3.120		39,035	418,842	02/02/2017	11/01/2050
3137FC-LD-4 3137FC-M4-3	FEDERAL HOME LOAN MIGE OU KO	CMBS			4	1FE	14,453,987	99.7060	14,213,090	14,255,000	14,437,354		(42,609)		ν	3. 286	2.650		27,179		12/02/2018	11/01/2050
3137FE-BQ-2	FHMS K072	CMBS			4	1FE		100.6520	7,769,300	7,700,000		u	(16,942)		ν	3. 136	3. 120		27, 179		02/02/2018	12/01/2027
55282M-AA-2	MAD 17-330M	CMBS			4 4 5	1FM	2,527,340	98.6510	2,456,420	2,490,000	2,520,609	u	(4,915)	u		3.294	3.120		6,836	238,784 80,486	02/02/2018	08/01/2034
				1	4,0 4 E	1FM						ļ		J	u							
61763K-BF-0	MSBAM_14-C15	CMBS			4,0		1,328,789	101.8180	1,298,180	1,275,000	1,307,050	j	(5,368)	ū	Ω	4.899	4.350		5,205	63,261	08/20/2014	04/01/2047
61763M-AF-7	MSBAM_14-C16	CMBS			4 4 E	1FM1FM	1,966,992	102.2200	1,906,414	1,865,000	1,952,503	ļ	(14,489)	ū	0	3.892	2.940		6,049	66,537	01/05/2018	06/01/2047
61763M-AL-4	MSBAM_14-C16	CMBS			4,0	1FM	924,047	99.8790		900,000	914,636		(2,321)	0	0	4.758	4.420		3,569	43,383	08/18/2014	06/01/2047
63874E-AA-8	NCMS_17-75B	CMBS			4		1,627,394	99.9110	1,578,603	1,580,000	1,620,770	ļ	(4, 184)	ļū	0	3.858	3.490		4,403	60,958	05/10/2017	04/05/2037
78413M-AE-8	SFAVE_15-5AVE	OUDO	+		4,5	1FM	7,799,168	94.0690	7,055,220	7,500,000	7,749,502	ļū	(11,068)	ļū	ļ	4. 140	3.860		25,875	310,800	02/03/2015	01/01/2035
90187L-AA-7	PRKAV_17-245P	CMBS	-+		4	1FM	4,861,591	98.6710	4,657,300	4,720,000	4,842,009	ļ	(12,460)	ļ0	Ω	3.508	3.150		13,797	165,578	05/17/2017	06/01/2037
94989W-AS-6	WFCM_15-C31	CMBS			4	1FM	3,740,705	100 . 9200	3,623,052	3,590,000	3,723,619	0	(17,088)	0	0	3.695	3.080	MON	11,054	121,596	01/04/2018	11/01/2048

## **SCHEDULE D - PART 1**

1	2		Code	es	6	7		Fair Value	10	11		e in Book/Adi		g Value			lı	nterest		Da	ates
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification		е	n		Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	btotal - Bonds - Industrial and Miscellane	ous (U	Inaffilia	ated) -																	
	mmercial Mortgage-Backed Securities					92,813,5		89,713,389	90,200,000	92,412,066	0	(259,684)	0	0	XXX	XXX	XXX	263,298	3,017,637	XXX	XXX
	CHAIN BRIDGE ASSET MANANGEMENT			4,5	1FE 1FF	4,005,2		3,986,320	4,000,000 3,000,000	4,004,664	0	(536)	0		3.717	3.560		30,411	0	11/20/2018	10/17/2029
74981H-CC-2	RACEPOINT CLO			4,5	1FF	1,995,6		1,985,760	2,000,000	1,995,709	ν 0	109	0		3.833	3.750		4,496 15,550		12/03/2018	10/20/2028
	ALM LOAN FUNDING 14-14A:A1R2 CLO			4,5	1FE	1,900,0		1,869,867	1,900,000	1,900,000		0	0	0	3.616	3.580		14,371	44,367	01/18/2018	01/15/2030
	SOCIAL PROFESSIONAL LOAN PROGRAM			4	1FE		.0.0000	0	0	0	٥	0	٥		1.630	0.000		2,241	0	11/16/2016	01/25/2036
81881Q-AS-5	SHACK_13-3: AR CL0			4,5	1FE	4,260,0		4,212,970	4,260,000	4,260,000		0	Ω	Q	3.564	3.470		111,218	104,853	01/10/2018	07/15/2030
	GCCT_15-2A:A ABS FTST		A	4	]1FE	4,999,1	8098.7260	4,936,300	5,000,000	4,999,613	0	115	0	Q	2.020	2.020	MON	4,488	101,000	04/22/2015	04/15/2022
	btotal - Bonds - Industrial and Miscellane	ous (U	ınaπılla	ated) - C	otner								_		100/	1001	100/			100/	2004
	an-Backed and Structured Securities					20,159,9		19,987,287	20,160,000	20,159,986	0	(312)	0	0	XXX	XXX	XXX	182,775	250,220	XXX	XXX
	tal - Industrial and Miscellaneous (Unaffili	ated) l	Bonds	5		434, 119, 7		416,846,330	429,701,179	431,400,518	(1,294,941)	(489,705)	0	0	XXX	XXX	XXX	3, 105, 166	12,477,879	XXX	XXX
	tal - Hybrid Securities						0 XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
	tal - Parent, Subsidiaries and Affiliates Bo	onas					0 XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
	btotal - SVO Identified Funds						0 XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
	btotal -Bank Loans						0 XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
	tal - Issuer Obligations					626, 157, 8		590,238,654	583,337,438	605,863,070	(1,294,941)	(7, 143, 499)	0	0	XXX	XXX	XXX	6,091,593	21,005,127	XXX	XXX
	tal - Residential Mortgage-Backed Securi					324,978,2		314, 190, 291	313,675,604	324,032,611	0	(1,863,607)	0	0	XXX	XXX	XXX	879,962	10,380,355	XXX	XXX
	tal - Commercial Mortgage-Backed Secur					92,813,5		89,713,389	90,200,000	92,412,066	0	(259, 684)	0	0	XXX	XXX	XXX	263,298	3,017,637	XXX	XXX
	tal - Other Loan-Backed and Structured S	Securit	ies			20,159,9		19,987,287	20,160,000	20, 159, 986	0	(312)	0	0	XXX	XXX	XXX	182,775	250,220	XXX	XXX
	tal - SVO Identified Funds						0 XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
	tal - Bank Loans						0 XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - To	otal Bonds					1,064,109,5	69 XXX	1,014,129,621	1,007,373,042	1,042,467,733	(1,294,941)	(9, 267, 102)	0	0	XXX	XXX	XXX	7,417,628	34,653,339	XXX	XXX

## **SCHEDULE D - PART 2 - SECTION 1**

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes	5	6	7	8	F	air Value	11		Dividends			Change in B	ook/Adjusted	Carrying Value	!	20	21
		3 4					9	10		12	13	14	15	16	17	18	19	NAIC	1 '
																		Desig-	1 '
																	Total	nation	1 '
							Rate								_		Foreign	and	1 '
							Per							_	Current		Exchange	Admini-	1 '
				_		5	Share							Current	Year's	Total Change		strative	1 '
CLICID			Ni. mala a n	Par	Data	Book/	Used to					No. of the State of	Unrealized		Other-Than-			Symbol/	1 '
CUSIP			Number	Value	Rate	Adjusted	Obtain			D. d. d.	Amount	Nonadmitted	Valuation	(Amor-		Book/Adjusted		Market	D-4-
Identi- fication	Description	For-	of Shares	Per Share	Per Share	Carrying Value	Fair Value	Fair Value	Actual Cost	Declared	Received During Year	Declared But	Increase/	tization)	Impairment	Carrying Value	Carrying Value	Indi- cator	Date
lication	Description	Code eign	Silales	Silale	Share	value	value	raii value	Actual Cost	but Unpaid	During rear	Unpaid	(Decrease)	Accretion	Recognized	(15 + 16 - 17)	value	Caloi	Acquired
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							-					-						l	t
8999999 <sub>-</sub> T	otal Preferred Stocks						XXX											XXX	XXX
0999999 - 1	otal i lelelled ototks						^///					1	l .					////\	////\

## **SCHEDULE D - PART 2 - SECTION 2**

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	ljusted Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16	1 1	1
						Rate										1 1	1
						Per									Total Foreign	1 1	1
						Share							Current Year's		Exchange	1 1	1
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	1
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		1
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
	CHA Service Company			10,000,000.000	16,619,557	1.000	16,619,557	73,538,938	0	0	0	(2,791,348)	0	(2,791,348)	0		05/01/2006
9199999. St	ubtotal - Common Stock - Parent, Subsic	iaries an	nd Affiliates	i	16,619,557	XXX	16,619,557	73,538,938	0	0	0	(2,791,348)	0	(2,791,348)	0	XXX	XXX
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9799999 - T	otal Common Stocks				16.619.557	XXX	16.619.557	73.538.938	0	0	0	(2.791.348)	0	(2.791.348)	0	XXX	XXX
	otal Preferred and Common Stocks				16,619,557	XXX	16,619,557	73,538,938	0	0	0	(2,791,348)	0	(2,791,348)	0	XXX	XXX

## **SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

			wing An Loi	ng-Term Bonds and Stocks ACQUIRED During Current Year				•
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
		Foreign			OI STOCK			
	UNITED STATES TREASURY GOVERNMENT			NOMURA SECURITIES		304,500	300,000	1,787
912828-LJ-7	UNITED STATES TREASURY GOVERNMENT			BARCLAYS CAPITAL		316,430	310,000	217
	UNITED STATES TREASURY GOVERNMENT		05/14/2018	CHASE SECURITIES		2,583,369	2,550,000	
	UNITED STATES TREASURY GOVERNMENT		08/09/2018	VARIOUS		5,095,174	5,005,000	61,157 47,079
	UNITED STATES TREASURY GOVERNMENT		09/21/2018	I CHASE SECURITIES		3,793,066	3,750,000	
	UNITED STATES TREASURY GOVERNMENT					887,323	890,000	6,095
			03/08/2018	CHASE SECURITIES		19,897	20,000	21
	otal - Bonds - U.S. Governments					12,999,759	12,825,000	116,356
	FED NTL MTG ASSO FNMA		01/03/2018	MORGAN STANLEY		7,554,353	7,500,000	18,040
3137F1-G4-4	FEDERAL HOME LOAN MTGE CO FHLMC		01/19/2018	GOLDMAN SACHS		1,416,078	1,400,000	2,901
3137FD-ES-7	FEDERAL HOME LOAN MTGE CO FHLMC		01/11/2018	J.P. MORGAN		6,272,676	6,090,000	12, 164
	FED NTL MTG ASSO FNMA			CITIGROUP GLOBAL MARKETS INC		4, 121, 086	4,200,000	1,680
	FED NTL MTG ASSO FNMA			CITIGROUP GLOBAL MARKETS INC	}	4,216,520	4,300,000	1,750
	FED NTL MTG ASSO FNMA		01/02/2018	MORGAN STANLEY		5,475,776	5,437,543	1,813
	FED NTL MTG ASSO FNMA			NOMURA SECURITIES		5,274,547	5,295,231	5,295
	FED NTL MTG ASSO FMMA			NOMURA SECURITIES		6,466,645	6,504,248	6,504
	FEDERAL NATIONAL MORTGAGE ASSOCIATION		01/24/2018	NOMURA SECURITIES		999,141	1,004,951	1,005
	FED NTL MTG ASSO FNMA		01/24/2018	NOMURA SECURITIES		258,764	260,351	260
414191-AT-3	HARRIS CNTY TEX INDL DEV CORP SOLI		01/02/2018	LOOP CAPITAL MARKETS		2,988,467	2,820,000	12,925
451174-AC-0	IDAHO ENERGY RES AUTH TRANSMIS		02/07/2018	WELLS FARGO		4,297,522	4,460,000	47,392
	NEW YORK ST URBAN DEVELOPMENT MUNI		02/06/2018	WELLS FARGO		1,483,845	1,500,000	5,836
	NEW YORK ST URBAN DEVELOPMENT MUNI		02/06/2018	WELLS FARGO	·	1,482,974	1,500,000	6,012
	otal - Bonds - U.S. Special Revenues					52,308,394	52,272,324	123,577
06051G-HB-8	BANK OF AMERICA CORPORATE			SEA PORT GROUP SECURITIES		15,068,550	15,000,000	0
	BANK_18-BN10 CMBS		01/26/2018	WELLS FARGO		6,365,363	6, 180,000	7,597
	CHAIN BRIDGE ASSET MANANGEMENT			BARCLAYS CAPITAL		4,005,200	4,000,000	15, 124
14040H-BW-4	CAPITAL ONE FINANCIAL CORP CORPORATE		01/25/2018	MORGAN STANLEY		3,523,011	3,530,000	0
	CGCMT_14-GC21 CMBS		01/04/2018	GOLDMAN SACHS		6,544,201	6,215,000	4,659
19329L-AN-7	COLE PARK CLO		12/03/2018	DEUTSCHE BANK		3,000,000	3,000,000	0 18,677
3137FC-LD-4	FEDERAL HOME LOAN MTGE CO K071		02/02/2018	VARIOUS		13,067,759	12,905,000	
3137FE-BQ-2	FHMS_K072 CMBS		02/02/2018	VARIOUS	ļ ļ-	9,454,316	9,200,000	22,960
55336V-AQ-3	MPLX LP CORPORATE		02/05/2018	BARCLAYS CAPITAL		519,641	520,000	0
61763M-AF-7	MSBAM_14-C16 CMBS		01/05/2018	GOLDMAN SACHS		1,966,992	1,865,000	1,613
74981H-CC-2	RACEPOINT CLO		11/26/2018	NOMURA SECURITIES		1,995,600	2,000,000	8,913
	ALM LOAN FUNDING 14-14A: A1R2 CLO		01/18/2018	BNP PARIBAS	ļ ļ-	1,900,000	1,900,000	0
	SHACK_13-3: AR CLO		01/10/2018	MUFG SECURITIES AMERICAS INC	-	4,260,000	4,260,000	0
94989W-AS-6	WFCM_15-C31 CMBS		01/04/2018	VARIOUS		3,740,706	3,590,000	2,578
	otal - Bonds - Industrial and Miscellaneous (Unaffiliated)					75,411,339	74,165,000	82,121
8399997. Total	- Bonds - Part 3					140,719,492	139, 262, 324	322,054
8399998. Total	- Bonds - Part 5					65,795,221	65,875,000	6,541
8399999. Total						206.514.713	205, 137, 324	328,595
	- Preferred Stocks - Part 3					200,014,710	XXX	020,000
								0
	- Preferred Stocks - Part 5					0	XXX	0
	- Preferred Stocks					0	XXX	0
9799997. Total	- Common Stocks - Part 3					0	XXX	0
9799998. Total	- Common Stocks - Part 5					0	XXX	0
	- Common Stocks					0	XXX	0
	- Preferred and Common Stocks						XXX	- 0
						0		0
9999999 - Tota	als					206,514,713	XXX	328,595

## **SCHEDULE D - PART 4**

							ong-renn b	onds and Sto	icks SOLD, i	KEDEEMED											
1	2		3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted	Carrying Value		16	17	18	19	20	21
											11	12	13	14	15						
															Total						
													Current	Total	Foreign					Bond	
																Dools/					
												_	Year's	Change in	Exchange	Book/				Interest/	
										Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
										Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP						Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-			For-	Disposal		Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
	Description							Dor Value	Actual Cost	Value											Date
fication	Description		eign		of Purchaser	Stock	sideration	Par Value			Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	
36179S-QW-0	GOVERNMENT NATIONAL MORTGAGE			06/29/2018	VARIOUS		7,290,826	7,256,110	7,889,933	7,693,046	0	(38,089)	)0	(38,089)	0	7,654,957	0	(364, 131)	(364, 131)	141,335	11/01/2046
912828-2M-1	UNITED STATES TREASURY	GOVERNMENT		01/08/2018	VARIOUS		11,008,712	11,000,000	10,999,983	10,999,984	0	1	0	1	0	10,999,985	0	8,727	8,727	27,500	07/31/2019
912828-3B-4	US TREASURY N/B	GOVERNMENT		02/07/2018	VARIOUS		40,039,766	40,000,000	40,012,381	40,012,329	0	(653)		(653)	0	40,011,677	0	28,090	28,090	153 , 146	
912828-3H-1	US TREASURY N/B	GOVERNMENT		04/20/2018	VARIOUS		16,843,956	17,000,000	16,966,161	16,966,651	0	3,865	0	3,865	0	16,970,516	0	(126,561)	(126,561)		11/30/2019
912828-A3-4	US TREASURY N/B	GOVERNMENT		11/30/2018	VARIOUS		875,000				0	(4,046)	)0	(4,046)	0	875,000	0	0	0	10,938	11/30/2018
912828-PN-4	UNITED STATES TREASURY	GOVERNMENT		01/03/2018	PRIOR YEAR INCOME			0	0	0	0	0	0	0	0	0	0	0	0		12/31/2017
912828-PY-0	UNITED STATES TREASURY	GOVERNMENT		02/28/2018	VARIOUS		310,000	310,000	321,310	310,820	0	(820)		(820)	0	310,000	0	0	0		02/28/2018
912828-QQ-6	UNITED STATES TREASURY	GOVERNMENT		05/31/2018	VARIOUS		2,550,000	2,550,000	2,628,891	2,565,806	} <sup>0</sup>	(15,806)		(15,806)	0	2,550,000	0	0	0		05/31/2018
912828-RE-2	UNITED STATES TREASURY	GOVERNMENT		08/31/2018	MATURITY		160,000	160,000	162,744	160,853	}0	(853)		(853)	0	160,000	ļ	0	0		08/31/2018
912828-RH-5	UNITED STATES TREASURY	GOVERNMENT		09/30/2018	VARIOUS		3,500,000	3,500,000	3,543,516	3,511,356	<u>0</u>	(11,356)		(11,356)	0	3,500,000	0	0	0		09/30/2018
912828-VK-3	UNITED STATES TREASURY	GOVERNMENT		06/30/2018	VARIOUS		4,350,000	4,350,000	4,409,473	4,365,045	ŀō	(15,045)		(15,045)	0	4,350,000	F0	0	0		06/30/2018
912828-VQ-0	UNITED STATES TREASURY	GOVERNMENT		07/31/2018	VARIOUS		350,000	350,000	354,976	351,419	0	(1,418)	-	(1,418)	0	350,000	0	0	0	4,813	07/31/2018
	<u> Subtotal - Bonds - U.S. G</u>	overnments					87,278,260	87,351,110	88, 174, 485	87,816,355	0	(84,220)		(84,220)	0	87,732,135	0	(453,875)	(453,875)	575,094	XXX
040507-HN-8	ARIZONA HEALTH FACS AUTH REV	MUNI		01/23/2018	MORGAN STANLEY		1,857,540	2,000,000	1,665,563	1,738,361	0	746		746	0	1,739,107	0	118,433	118,433	11,044	01/01/2037
05914F-NR-7	BALTIMORE COUNTY	MUNI		12/18/2018	J.P. MORGAN		3,059,190	3,000,000	3,727,530	3, 187, 532	0	(114,490)		(114,490)	0	3,073,042	0	(13,852)	(13,852)		08/01/2019
13063A-4H-4	CALIFORNIA STATE	MUNI		04/01/2018	MATURITY		2,580,000	2,580,000	2,721,410	2,608,201	0	(28,201)		(28,201)	0	2,580,000	0	0	0	70,950	04/01/2018
373385-AL-7	GEORGIA ST	MUNI		01/10/2018	GOLDMAN SACHS		916,483	740,000	930,395	927,729	0	(574)	)0	(574)	0	927 , 155	0	(10,673)	(10,673)	17,883	02/01/2028
373385-AM-5	GEORGIA ST	MUNI		01/10/2018	WELLS FARGO		907,869	740,000	924,726	922, 150	0	(555)	)0	(555)	0	921,596	0	(13,727)	(13,727)	17,883	02/01/2029
373385-AN-3	GEORGIA ST	MUNI		01/10/2018	WELLS FARGO		903,792	740,000	919,095	916,607	0	(535)	)0	(535)	0	916,072	0	(12,280)	(12,280)	17,883	02/01/2030
373385-AP-8	GEORGIA ST	MUNI		01/10/2018	WELLS FARGO		899,736	740,000	913,508	911, 108	0	(517)	)0	(517)	0	910,591	0	(10,855)	(10,855)	17,883	02/01/2031
373385-AQ-6	GEORGIA ST	MUNI		01/10/2018	WELLS FARGO		895,045	740,000	910,030	907,684	0	(505)	)0	(505)	0	907, 179	0	(12, 134)	(12, 134)	17,883	02/01/2032
45506D-ZJ-7	INDIANA ST FIN AUTH REV	MUNI		12/20/2018	PIPER JAFFREY		1,005,942	860,000	1,036,455	1,020,751	0	(16,644)	)0	(16,644)	0	1,004,107	0	1,835	1,835	60,081	02/01/2030
					MERRILL LYNCH, PIERCE,																
57582P-JQ-4	MASSACHUSETTS ST	MUNI		02/02/2018	FENNER & SMI		9,651	10,000	9,200	9,447	0	2	0	2	0	9,450	0	201	201	40	05/01/2037
577285-5A-3	MAUI CNTY HAWAII	MUNI		09/01/2018	MATURITY		885,000	885,000	989,749	909,771	0	(24,771)	)0	(24,771)	0	885,000	0	0	0	44,250	09/01/2018
60412A-BB-8	MINNESOTA ST	MUNI		12/18/2018	J.P. MORGAN		6, 181,650	5,700,000	6,876,654	6,380,653	0	(171,880)	)0	(171,880)	0	6,208,773	0	(27, 123)	(27, 123)	347,542	10/01/2021
613340-7N-2	MONTGOMERY CNTY MD	MUNI		01/10/2018	WELLS FARGO		1,689,387	1,355,000	1,710,755	1,706,564	0	(1,001)	)0	(1,001)	0	1,705,563	0	(16, 176)	(16, 176)	10,727	10/01/2027
64577B-BQ-6	NEW JERSEY ECONOMIC DEV AUTH	MUNI		12/18/2018	BARCLAYS CAPITAL		7,488,004	6,980,000	7 ,773 ,137	7,546,596	0	(76,964)		(76,964)	0	7,469,632	0	18,372	18,372		06/15/2028
646136-J8-5	NEW JERSEY ST TRANSN TR FD	MUNI		04/17/2018	GOLDMAN SACHS		2,588,900	2,500,000	2,588,100	2,550,909	0	(3,217)	)0	(3,217)	0	2,547,692	0	41,208	41,208	43,056	06/15/2042
646136-Z4-6	NEW JERSEY ST TRANSN TR FD	MUNI		12/20/2018	JEFFERIES		653, 146	645,000	691,730	671,273	0	(17,613)	)0	(17,613)	0	653,660	0	(514)	(514)	33,056	06/15/2019
646136-Z5-3	NEW JERSEY ST TRANSN TR FD	MUNI		12/20/2018	MORGAN STANLEY		758,850	730,000	795,926	775,318	0	(17,781)	)0	(17,781)	0	757,537	0	1,313	1,313	37 , 413	06/15/2020
					MERRILL LYNCH, PIERCE,																
646136-Z6-1	NEW JERSEY ST TRANSN TR FD	MUNI		12/20/2018	FENNER & SMI		480,894	455,000	502,648	491, 153	0	(9,935)	)0	(9,935)	0	481,219	0	(325)	(325)	23,319	06/15/2021
					MERRILL LYNCH, PIERCE,																
646136-Z7-9	NEW JERSEY ST TRANSN TR FD	MUNI		12/20/2018	FENNER & SMI		413,914	385,000	429,379	420,727	0	(7,490)	)0	(7,490)	0	413,237	0	676	676	19,731	06/15/2022
					MERRILL LYNCH, PIERCE,		•	•		,										*	
646136-Z8-7	NEW JERSEY ST TRANSN TR FD	MUNI		01/23/2018	FENNER & SMI	L	1,832,201	1,645,000	1,844,275	1,811,925	0	(1,910)	)0	(1,910)	0	1,810,015	0	22, 186	22, 186		06/15/2023
658256-V5-8	NORTH CAROLINA ST	MUNI	l	12/20/2018	B. C. ZIEGLER	[	846,855	750,000	912,293	864,532	0	(19,824)	)0	(19,824)	0	844,709	0	2, 146	2,146		06/01/2023
677522-NR-1	OHIO ST	MUNI	ļ	12/18/2018	OPPENHEIMER	L	2,313,486	2,020,000	2,419,738	2,370,678	0	(51,968)	)0	(51,968)	0	2,318,711	0	(5,225)	(5,225)	127 , 653	03/15/2025
677522-QK-3	OHIO ST	MUNI		12/20/2018	BARCLAYS CAPITAL		1,933,699	1,700,000	1,974,822	1,953,608	0	(31,055)		(31,055)	0	1,922,552	0	11, 147	11,147		05/01/2033
68609B-A3-1	OREGON ST FOR PREVIOUS ISSUES	MUNI		01/23/2018	GOLDMAN SACHS		1,033,866	860,000	1,020,321	1,008,728	0	(929)	00	(929)	0	1,007,799	0	26,067	26,067	6,450	06/01/2033
68609B-A4-9	OREGON ST FOR PREVIOUIS ISSUES	S MUNI		01/23/2018	GOLDMAN SACHS		1,031,493	860,000	1,015,282	1,004,091	0	(898)	00	(898)	0	1,003,193	0	28,300	28,300	6,450	06/01/2034
70914P-D2-5	PENNSYLVANIA ST	MUNI		09/15/2018	MATURITY		1,390,000	1,390,000	1,507,330	1,430,175	0	(40, 175)	)0	(40, 175)	0	1,390,000	0	0	0		09/15/2018
70914P-D7-4	PENNSYLVANIA STATE	MUNI		01/23/2018	WELLS FARGO		2,078,244	1,800,000	2,072,484	2,037,834	0	(2,578)	)0	(2,578)	0	2,035,256	0	42,988	42,988	32,500	09/15/2023
70914P-D8-2	PENNSYLVANIA STATE	MUNI		06/28/2018	JEFFERIES		1,646,838	1,450,000	1,788,561	1,734,740	0	(19,807)	)0	(19,807)	0	1,714,933	0	(68,095)	(68,095)	57 , 194	09/15/2024
801546-QE-5	SANTA CLARA CNTY CA	MUNI		01/10/2018	WEDBUSH SECURITIES		926,428	740,000	933,495	931,219	0	(554)		(554)	0	930,664	0	(4,235)	(4,235)	5,756	08/01/2028
801546-QF-2	SANTA CLARA CNTY CA	MUNI		01/10/2018	WEDBUSH SECURITIES		918,229	740,000	927,560	925,362	0	(536)	)0	(536)	0	924,825	0	(6,596)	(6,596)		08/01/2029
801546-QG-0	SANTA CLARA CNTY CA	MUNI		01/10/2018	WELLS FARGO		911,895	740,000	920,945	918,831	0	(516)	)0	(516)	0	918,316	0	(6,421)	(6,421)		08/01/2030
801546-QH-8	SANTA CLARA CNTY CA	MUNI		01/10/2018	WELLS FARGO		908,328	740,000	915,831	913,784	0	(499)		(499)	0	913,284	0	(4,956)	(4,956)		08/01/2031
801546-QJ-4	SANTA CLARA CNTY CA	MUNI		01/10/2018	WELLS FARGO		904,783	740,000	910,755	908,772	0	(484)		(484)	0	908,288	0	(3,505)	(3,505)		08/01/2032
801546-QK-1	SANTA CLARA CNTY CA	MUNI		_01/10/2018	MORGAN STANLEY		899,847	740,000	906,433	904,505	0	(470)	00	(470)	0	904,035	0	(4, 188)	(4, 188)	5,756	08/01/2033
83710R-KE-6	SOUTH CAROLINA ST	MUNI		12/18/2018	MORGAN STANLEY		2,924,595	2,550,000	3, 114, 213	2,966,289	0	(60,928)	)0	(60,928)	0	2,905,362	0	19,233	19,233	155,479	04/01/2024
928172-B7-9	VIRGINIA ST PUB BLDG AUTH PUB			12/20/2018	HUTCH SHOCKLY ERLEY		350,342	310,000	375,895	353,785	0	(7,294)		(7,294)	0	346,489	0	3,855	3,855		08/01/2023
97705M-FT-7	WISC ST FOR ISSUES DTD PR	MUNI	<u> </u>	12/18/2018	DA DAVIDSON & COMPANY		1,099,120	1,000,000	1, 156, 500	1, 134, 137	0	(29, 128)	)0	(29, 128)	0	1, 105,008	0	(5,889)	(5,889)	56,805	05/01/2022
1799999 5	Subtotal - Bonds - U.S. S	tates, Territo	ries a	and Posses	sions		58.125.242	52.560.000	60,832,723	58,775,529	0	(761,478)	) 0	(761,478)	0	58,014,051	0	111, 191	111, 191	2,067,159	XXX
				1	CITIGROUP GLOBAL	İ	,,	,,	,,,	22,,020	İ	(,	1	(,)		,,001	Ť	,.01	, 101	_,,100	
235241-KW-5	DALLAS RAPID TRN SR -TX	MUNI		06/28/2018	MARKETS INC	l	6,064,804	5.970.000	6,604,074	6,296,939	n	(113,431)	) 0	(113,431)	n	6, 183, 509	0	(118,705)	(118,705)	181,090	12/01/2043
2002-11 Kii U	DIRECTO THE TO THE OIL TA						, vo-1,00+ j.		, 007, 017	,,,,			,,	(110,701)		, 100,000		(110,700)			

## **SCHEDULE D - PART 4**

			1					OCKS SOLD, I								1				
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						1
														Total						1
												Current	Total	Foreign					Bond	1
															Book/				Interest/	1
									5: 1/			Year's	Change in	Exchange	Book/					
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication		eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
lication	Description	eigii	Date		SIUCK	Sideration	rai vaiue	Actual Cost	value	Decrease	Accretion	Recognized	(11+12-13)	value	Date	Dispusai	UII Dispusai	Dispusai	i cai	Date
444004 70 7	LIADDIO ONTY TEV		00 (00 (0040	CITIGROUP GLOBAL		3,637,665	0 000 000	0.054.050	0.004.000		(55.744)		(55.744)		0.740.450		(444, 400)	(444, 400)	405 700	00/45/0047
414004-7D-7	HARRIS CNTY TEX MUNI		06/28/2018 _	MARKETS INC			3,620,000	3,954,958	3,804,898	0	(55,744)	)0	(55,744)	0	3,749,153	0	(111,488)	(111,488)	165,766	08/15/2047
	Subtotal - Bonds - U.S. Political Subdi	VISIO			ssessions	9,702,469	9,590,000	10,559,032	10,101,837	0	(169, 175)		(100,110)	0	9,932,662	0	(230, 193)	(230, 193)	346,856	XXX
239019-P7-1	DAVIS ONTY UTAH SCH DIST MUNI		01/30/2018 _	WELLS FARGO		785,298	680,000	823,779	782,682	0	(1,503)		(1,503)	0	781, 179	0	4, 119	4,119	5,667	
239019-P8-9	DAVIS ONTY UTAH SCH DIST MUNI		01/30/2018 _	WELLS FARGO		908,610	775,000	949, 104	905,658	0	(1,592)	) 0	(1,592)	0	904,066	0	4,544	4,544	6,458	06/01/2024
				CALLED SECURITY at																1
25484J-AL-4	DISTRICT COLUMBIA REV MUNI		10/01/2018 .	100.000		4,000,000	4,000,000	4,273,800	4, 125, 412	0	( 125,412)		(125,412)	0	4,000,000	0	0	0	210,000	
29270C-P9-0			06/28/2018 _	_ JEFFERIES		1,286,571	1,100,000	1,397,099	1,345,869	0	(15,213)	)0	(15,213)	0	1,330,657	0	(44,086)	(44,086)	54,694	
3128M8-RT-3	FGOLD 30YR GIANY FHLMC		12/01/2018 _	MBS PAYDOWN		106,852	106,852	114,765	107,469	0	(617)	)0	(617)	0	106,852	0	0	0	2,260	
3128MB-N7-8	FGOLD 15YR GIANT FHLMC		12/01/2018 .	. MBS PAYDOWN		25, 118	25, 118	26,649	25,330	0	(212)		(212)	0	25, 118	0	0	0		12/01/2021
3128MJ-Y2-0	FGOLD 30YR GIANY FNMA		12/01/2018 .	. MBS PAYDOWN		793,695	793,695			0	(4,583)		(4,583)	0	793,695	0	0	0		10/01/2046
3128MJ-Y8-7	FGOLD 30YR GIANY FNMA		12/01/2018 _	. MBS PAYDOWN		716,975	716,975	767,387	721,080	0	(4, 105)		(4, 105)	0	716,975	0	0	0		11/01/2046
312942-F9-1	FED NTL MTG ASSO FNMA		12/01/2018 _	MBS PAYDOWN		57,240	57,240	60,298	57,378	0	(138)		(138)	0	57,240	0	0	0	877	
312971-BM-5	FGOLD 15YR FHLMC		12/01/2018 .	. MBS PAYDOWN		36,027	36,027	38,222	36,274	0	(247)		(247)	0	36,027	0	0	0		04/01/2020
312971-CQ-5	FGOLD 15YR FHLMC		12/01/2018 .	. MBS PAYDOWN		47, 151	47, 151	50,025	47,574	0	(423)		(423)	0	47,151	0	0	0		04/01/2020
312971-MS-0	FGOLD 15YR FHLMC		12/01/2018 .	. MBS PAYDOWN		42,026	42,026	44,587	42,323	0	(297)		(297)		42,026	0	0	0		05/01/2020
312972-DX-7	FGOLD 15YR FHLMC		12/01/2018 .	_ MBS PAYDOWN		56, 108	56, 108	59,528	56,504	0	(396)		(396)	0	56, 108	0	0	0	1,281	
312972-EK-4	FGOLD 15YR FHLMC		12/01/2018 .	. MBS PAYDOWN		25,287	25, 287	26,828	25,465	0	(178)	)0	(178)	0	25,287	0		0	658	
312972-GT-3	FGOLD 15YR FHLMC		12/01/2018 .	. MBS PAYDOWN		29,953	29,953	31,778	30 , 129	0		)0	(177)		29,953		0	0		04/01/2020
312972-GZ-9				. MBS PAYDOWN		37,529 92,429	37,529 92,429	39,816	37,750	0	(221)		(221)				0	0		04/01/2020
3132GK-ZQ-2			12/01/2018 .	MBS PAYDOWN				99,275	92,952	0			(523)				0	0	1,994	
3132HR-NC-0	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018 .	MBS PAYDOWN		1,336,341 444,113	1,336,341	1,389,586 467,151	1,339,047	0	(2,706)		(2,706)		1,336,341		0	0	20,817	01/01/2043
3132JN-LY-1 3132KF-CU-4	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018 _ 12/01/2018 _	MBS PAYDOWN		183,433	444, 113	196, 119	446,558	0	(690)		(2,445)		183,433		0	0	9, 144 2,987	08/01/2043
3132M3-T6-4	FEDERAL HOME LOAN MTGE CO FILMC		12/01/2018	MBS PAYDOWN		20,210	20,210	20,683	20,227	0	(17)		(17)		20,210	0	0		503	
3132WF-UP-2	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		21,311	21,311	22,236	21,348		(37)		(37)		21,311				288	
3132WG-GL-5	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018 .	MBS PAYDOWN		131,327	131,327	140.561	131,672	o	(345)		(345)	0	131.327	o	0			09/01/2046
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018 .	. MBS PAYDOWN		1, 131, 207	1, 131, 207	1,210,745	1, 140, 509	n	(9,302)		(9,302)	0	1, 131, 207	n	0	o		09/01/2046
3132WH-EE-1	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		369,951	369,951	369,864		n	3,002	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	3	0	369,951	0	0	0		10/01/2046
3132WH-GW-9	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		74, 184	74, 184	79,400	74,401	0	(216)	, , , , , , , , , , , , , , , , , , , ,	(216)	0	74, 184	0	0	0		09/01/2046
3132XS-LN-8	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		84.816	84.816	87.430	84,917	0	(101)		(101)	0	84.816	0	0	0		08/01/2047
3132XT-RX-8	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018 .	MBS PAYDOWN		253,711	253,711	261,768	254,065	0	(354)		(354)	0	253,711	0	0	0	4,934	
31335A-ZF-8	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		205,679	205,679	205,630	205,677	0	2	0	2	0	205,679	0	0	0	3,111	
31335B-KG-0	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		2,229,173	2,229,173	2,306,062	2,234,428	0	(5,255)	) 0	(5,255)	0	2,229,173	0	0	0	38,869	
31336W-CP-2	FGOLD 15YR FHLMC		12/01/2018	MBS PAYDOWN		34,869	34,869	36,994	35, 134	0	(265)		(265)	0	34.869	0	0	0		
3137B6-ZL-8	FHLMC K714		04/20/2018 _	VARIOUS		1,023,746	1,025,917	1,025,677	1,025,668	0	96		96	0	1,025,764	0	(2,018)	(2,018)		12/01/2019
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO ABS FTST		12/01/2018	MBS PAYDOWN		713,408	739,667		718,369	0	(4,962)		(4,962)	0	713,408	.0	0	0	11,841	
3137BS-ZE-6	STRU_AM-9241:PA CMO		12/01/2018	MBS PAYDOWN		861,711	861,711	922,839	866,512	0	(4,801)	00	(4,801)	0	861,711	0	0	0		03/01/2046
3138A9-CW-2	FED NTL MTG ASSO FNMA		12/01/2018 .	MBS PAYDOWN		152,958	152,958	161,610	153,527	0	(569)	00	(569)	0	152,958	0	0	0	3,354	03/01/2041
3138AS-YN-6	FED NTL MTG ASSO FNMA		12/01/2018 _	. MBS PAYDOWN		189,051	189,051	199, 183	189,667	0	(616)	)0	(616)	0	189,051	0	0	0	2,919	10/01/2041
3138AU-RL-3	FED NTL MTG ASSO FNMA		12/01/2018 _	. MBS PAYDOWN		97 , 282	97,282	102,541	97,900	0	(618)		(618)	0	97,282	0	0	0	1,795	10/01/2026
3138AW-H2-2	FED NTL MTG ASSO FNMA		12/01/2018 _	MBS PAYDOWN		150,478	150,478	158,707	150,956	0	(478)	00	(478)	0	150,478	0	0	0		12/01/2041
3138AX-HC-8	FED NTL MTG ASSO FNMA		12/01/2018 .	. MBS PAYDOWN		75, 156	75, 156	79,243	75,424	0	(267)	)0	(267)	0	75, 156	0	0	0	1,586	11/01/2041
3138E4-F6-3	FED NTL MTG ASSO FNMA		12/01/2018 .	. MBS PAYDOWN		103,560	103,560	109,223	103,881	0	(321)	)0	(321)	0	103,560	0	0	0	2, 161	02/01/2042
3138E5-FZ-6	FED NTL MTG ASSO FNMA		12/01/2018 _	. MBS PAYDOWN		320,788	320,788	338,882	322,087	0	(1,299)		(1,299)	0	320,788	0	0	0		01/01/2042
3138E6-VH-6	FED NTL MTG ASSO FNMA		12/01/2018 _	MBS PAYDOWN		1,017,036	1,017,036		1,022,525	0	(5, 489)		(5,489)	0	1,017,036	0	0	0		02/01/2042
3138E9-EX-4	FED NTL MTG ASSO		12/01/2018 .	. MBS PAYDOWN		16,845	16,845	17,277	16,860	0	(14)		(14)	0	16,845	0	0	0		09/01/2042
3138ED-UL-3	FED NTL MTG ASSO FNMA		12/01/2018 .	. MBS PAYDOWN		113,057	113,057	119, 116	113,303	0	(246)		(246)	0	113,057	0	0	0		05/01/2042
3138EJ-K7-2	FED NTL MTG ASSO FNMA		12/01/2018 _	. MBS PAYDOWN	-	56 , 172	56, 172	59,349	56,419	0	(247)		(247)	0	56, 172	0	0	0	1, 180	
3138EJ-ZR-2	FED NTL MTG ASSO FNMA		12/01/2018 _	. MBS PAYDOWN		227,264	227, 264	242,214	228,330	0	(1,066)	)0	(1,066)	0	227,264	0	0	0	4,032	
3138EK-G7-4	FANNIE MAE FNMA		12/01/2018	MBS PAYDOWN	-	64,793	64,793	69,081	65, 102	0	(309)	)0	(309)	0	64,793	ļ0	ļ0	0		08/01/2042
3138EL-B3-6	FED NTL MTG ASSO FNMA		12/01/2018 .	. MBS PAYDOWN		23,768	23,768	25,362	23,877	0	(109)		(109)	ļ0	23,768	ļ0	0	0	389	06/01/2043
3138EP-S4-7	FED NTL MTG ASSO FNMA		12/01/2018 _	. MBS PAYDOWN		337,990	337,990	360,540	339,686	ļ0	(1,696)	} <sup>0</sup>	(1,696)	0	337,990	ļ0	l0	0	6,857	
3138EP-WL-4	FED NTL MTG ASSO FNMA		12/01/2018 .	. MBS PAYDOWN		146,336	146,336	156,911	146,983	}ō	(647)	راً <u>0</u>	(647)	}ō	146,336	łō	l0	0	2,943	
3138EQ-HY-1	FED NTL MTG ASSO FNMA		12/01/2018 .	MBS PAYDOWN		638,990	638,990	681,523	643,287	0	(4,298)		(4,298)	ļ0	638,990	ļ0	0	0	12,416	
3138EQ-ZF-2	FNMA 30 YR POOL FNMA		12/01/2018 .	. MBS PAYDOWN		1, 124, 939	1, 124, 939	1,226,184	1, 132, 155	<u>0</u>	(7,216)	`t	(7,216)	} <u>0</u>	1, 124, 939	ļō	ļ0	0	23,711	
3138ER-CZ-1	FED NTL MTG ASSO FNMA		12/01/2018 _	_ MBS PAYDOWN		995,781	995,781	1,052,104	999,832	0	(4,052)	) 0	(4,052)	0	995,781	0	0	0	19,907	04/01/2044

## **SCHEDULE D - PART 4**

					Showing All I	Long-Term B	onds and St	ocks SOLD, I	KEDEEMED	or Otherwi	se DISPOS	SED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total						Bond	
												Current	Total	Foreign	D 1/					
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Diaposal	Nome	Shares of	Con-									Disposal				During	Maturity
	5			Name			5 1/1		Carrying	Increase/	tization)/	Impairment	Value	Carrying		(Loss) on	Gain (Loss)	(Loss) on		
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
3138ER-K8-2	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		874, 195	874, 195		878,575	0	(4,380	)0	(4,380)	0	874, 195	0	0	0	17,211	
3138ER-LX-6	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		33,979	33,979	34, 180	33,995	0	( 16		(16)	0	33,979	0	0	0	450	
3138ER-VZ-0	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		19,202	19,202		19,204	0	(3		(3)	0	19,202	0	0	0	326	
3138ET-TP-1	FNMA 30 YR POOL FNMA		12/01/2018	MBS PAYDOWN		1,038,270	1,038,270		1,045,606	0	(7,336)		(7,336)	0	1,038,270	0	0	0	22,631	
3138ET-WQ-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		397,649	397, 649		398,913	0	(1,264	)0	(1,264)	0	397,649	0	0	0	6,090	
3138LS-R8-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		5,607	5,607		5,604	0	3	0	3	0	5,607	0	0	0	86	12/01/2042
3138LS-SB-7	FED NTL MTG ASSO FNMA		12/01/2018			5,258	5,258		5,256	0	2	0	2	0	5,258	0	0	0	54	12/01/2042
3138LV-2K-8	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		349,558	349,558		350,909	0	(1,351		(1,351)	0	349,558	0	0	0	6,237	
3138LV-CV-3	FED NTL MTG ASSO 30YR	-	12/01/2018	MBS PAYDOWN		182,891	182,891		183,703	ļ0	(812	)0	(812)	ļō	182,891	ļ0	ļ0	}0	3,552	
3138LV-H8-9	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN	-	9,059			9,051	ō	ļ8	ļō	J8	ļ0	9,059	ļ0	0	}0	157	
3138LX-T4-1	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN	-	2,611	2,611		2,610	ō	11	`Fō	11	ļ0	2,611	ļ0	0	}0	24	08/01/2042
3138M0-SE-1	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		136,903	136,903		137,424	ļō	(521)	/ <del></del> 0	(521)	ļō	136,903	ļ0	<u>0</u>	} <u>0</u>	2,545	
3138M6-P7-6	FED NTL MTG ASSO FNMA 30 YR		12/01/2018	MBS PAYDOWN		2,933	2,933		2,932	0	} <u>1</u>	ļ0	ļ1	ļō	2,933	ļ	0	}ō	66	12/01/2042
3138M7-GY-5	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		8,477 13,020	8,477 13.020		8,471	0		0	11		8,477	0	0	0	131	
3138M7-GZ-2	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN					13,009	0		0			13,020	0		0		09/01/2042
3138M7-W2-7	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		10 , 154	10, 154		10,145	0		0	10		10, 154			0	188	
3138M9-3L-3 3138MB-AT-3	FED NTL MTG ASSO FNMAFED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		1,044	1,044		1,044 1,219	0	0	0	ν		1,044			0	18	
			12/01/2018	MBS PAYDOWN		1,219	1,219			0	0	0	ν		1,219		0	0		10/01/2042
3138MC-2V-5 3138MC-FB-5	FED NTL MTG ASSO FNMA 30YRFED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		7,045 6,616	7,045 6,616		7,040 6,612	0	0	0	D		7,045 6,616	0	0	0	92	10/01/2042
3138MC-FB-5	FED NTL MTG ASSO FNMA 30TR		12/01/2018	MBS PAYDOWN		10,045	10,045			0	40	0	18			0	0	0		10/01/2042 01/01/2043
		-	12/01/2018			3,897	3,897			0	18		18					0		
3138MD-WE-8 3138MF-NJ-2	FED NTL MTG ASSO FNMA 30YRFED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		9,088	9,088	8,993	3,895 9,079	0	2	0	2		3,897 9,088		0	0		09/01/2042
3138MF-W3-7	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN	-	12,728			12.717		11	0	11		12.728		0	0	179	
3138MF-W5-2	FED NTL MTG ASSO FNMA 30YR		12/01/2018			2,816	2,816		2,815	n	1	0	1	n	2,816	0	0	o	58	
3138MG-K9-5	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		5,805	5,805		5,799	0	7	0	7	0	5,805	0	0	0	93	
3138MG-MC-6	FED NTL MTG ASSO FNMA		12/01/2018		-	9,432	9.432		9,426	n	6	0	6	0	9,432	0	0	0		01/01/2042
3138MG-RH-0	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		5,478	5,478		5,473	0	5	0	5	0	5,478	0	0	0	39	12/01/2042
3138MH-KP-7	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		2,218	2,218		2,217	0	1	0	1	0	2,218	0	0	0	31	12/01/2042
3138MH-KQ-5	FED NTL MTG ASSO FNMA 30YR		12/01/2018			3,892	3,892		3,891	0	1	0	1	0	3,892	0	0	0	32	12/01/2042
3138MH-XJ-7	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN	-				878	0	0	0	0	0		0	0	0	14	10/01/2042
3138MJ-6T-1	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		8,804	8,804		8,797	0	7	0	7	0	8,804	0	0	0	165	
3138MJ-GD-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		8,814	8,814		8,807	0	6	0	6	0	8.814	0	0	0	180	
3138MJ-QU-6	FED NTL MTG ASSO FNMA 30YR	1	12/01/2018	MBS PAYDOWN		4,579	4,579		4,578	0	2	0		0	4,579	0	0	0	63	
3138MK-B7-0	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		5,899	5, 899		5,895	0	4	0	4	0	5,899	0	0	0	82	
3138ML-MY-7	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		682	682		682	0	0	0	0	0	682	0	0	0	11	12/01/2042
3138ML-TC-8	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		14,857	14,857		14,846	0	11	0	11	0	14,857	0	0	0	243	12/01/2042
3138MM-AB-8	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		12,744	12,744	12,611	12,736	0	8	0	8	0	12,744	0	0	0	237	
3138MM-C6-7	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		4,717	4,717		4,714	0	3	0	3	0	4,717	0	0	0	82	
3138MM-CE-0	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN			803		803	0	0	0	0	0	803	0	0	0	13	
3138MM-J3-7	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN	-	5,258	5,258		5,254	0	4	0	4	0	5,258	0	0	0	94	
3138MM-KP-6	FED NTL MTG ASSO FNMA 30YR		12/01/2018				863		863	0	ļ0	ļ0	L	0	863	ļ0	0	0	14	01/01/2043
3138MM-NW-8	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		15,511	15,511		15,498	0	13	0	13	0	15,511	0	0	0		11/01/2042
3138MM-Y6-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		10 , 124	10, 124		10,115	0	8	0	8	0	10 , 124	0	0	0	207	
3138MN-2Y-5	FED NTL MTG ASSO FNMA 30YR		12/01/2018			6,619	6,619		6,613	0	6	L0	6	0	6,619	L0	0	0	165	
3138MN-5G-1	. FNMA 30YR TBA FNMA		12/01/2018			16,919	16,919		16,905	0	14	0	14	0	16,919	0	0	0	227	01/01/2043
3138MN-A3-4	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		3,577	3,577		3,576	0	<u> </u>	ļ0	ļ1	ļ0	3,577	ļ0	ļ0	ļ0	61	11/01/2042
3138MN-AS-9	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN	-	3,951	3,951	3,906	3,949	ō	ļ <u>1</u>	ļō	ļ	ļō	3,951	ļ0	0	}0	38	12/01/2042
3138MN-AT-7	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		3,066	3,066		3,065	ō	} <u>1</u>	0	ļj	ļō	3,066	ļ0	<sub>0</sub>	}ō	41	12/01/2042
3138MN-EN-6	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		1,150 5.197	1, 150		1,150	ļ0	ļ <sup>2</sup>	ļ0	١	ļō	1, 150 5, 197	ļ	ļ	ļō	18	12/01/2042
3138MN-JQ-4 3138MP-2W-4	FED NTL MTG ASSO FNMA 30YRFED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		984	5, 197 		5, 193 983	0	14	0	4	0	5, 197	ļ0	0	0	101	01/01/2043
3138MP-2V-4 3138MP-2X-2	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		1,979	1,979		1,978	0	1	0	J		1,979				14	
3138MP-BU-8	FED NTL MTG ASSO FNMA 30TR		12/01/2018	MBS PAYDOWN		4,935	4,935		4,933			0	·		4,935	0	0	0 n	عد 86	
3138MP-DQ-5	FED NTL MTG ASSO FNMA 30YR	1	12/01/2018	MBS PAYDOWN		19.043	19,043		19,025	n	10		18	0	19,043		n	0		01/01/2043
3138MQ-HG-1	FED NTL MTG ASSO FNMA 30Th	1	12/01/2018	MBS PAYDOWN	-	5,400	5,400		5,397	n	2	n	2	n	5,400	n	n	n	73	
3138MQ-J3-8	FED NTL MTG ASSO FNMA 30YR	1	12/01/2018	MBS PAYDOWN		2,676	2,676		2,675	n	1	n	1	n	2,676	n	n	n	38	
3138MQ-JZ-7	FED NTL MTG ASSO FNMA 30YR	1	12/01/2018	MBS PAYDOWN		11.641	11,641		11,633	n	R	n	Α	n	11.641	n	n	n		12/01/2042

## **SCHEDULE D - PART 4**

					Showing All L	Long-⊺erm B	onds and St	tocks SOLD, I	REDEEMED	or Otherwi	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In B	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
								_		11	12	13	14	15	_			-		
														Total						
												0	T-4-1						Dond	
												Current	Total	Foreign	<b>5</b> . ,				Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
		L	Diamagal	Nama		Con														
Identi-	<b>.</b>	For-		Name	Shares of	Con-	5	1	Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value		Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
3138MQ-TN-3	FED NTL MTG ASSO FNMA 30YR	.	12/01/2018	MBS PAYDOWN		11,546	11,546	611,427	11,540	0	7	'0	7	0	11,546	0	0	0	148	
3138MQ-WF-6	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		1,577	1,577		1,577	0	1	0	1	0	1,577	0	0	0	23	12/01/2042
3138MQ-WG-4	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		6,836	6,836	66,759	6,832	0	5	50	5	0	6,836	0	0	0	86	12/01/2042
3138MR-2P-5	FED NTL MTG ASSO FNMA 30YR	.	12/01/2018			529	529		529	0	0	00	0	0	529	0	0	0	9	12/01/2042
3138MR-5R-8	FED NTL MTG ASSO FNMA 30YR		12/01/2018			2,367	2,367		2,366	0	1	10	1	0	2,367	0	0	0	37	01/01/2043
3138MR-D2-4	FED NTL MTG ASSO FNMA 30YR		12/01/2018			1,209	1,209		1,209	0	0	0	0	0	1,209	0	0	0	20	
3138MR-DZ-1	FED NTL MTG ASSO FNMA		12/01/2018			9,713	9,71		9,700	0	13	3  0	13	0	9,713	0	0	0		12/01/2042
3138MR-M7-3	FED NTL MTG ASSO FNMA		12/01/2018			11,901	11,90		11,884	0	1/	0	1/	0	11,901	0	0	0	235	
3138MR-RX-1	FED NTL MTG ASSO FNMA 30YR		12/01/2018			9,717	9,717		9,712	ļ0	5	0	5	ļ0	9,717	ļ0	ļ0	J0	120	
3138MR-TR-2	FED NTL MTG ASSO FNMA 30YR		12/01/2018			3,719	3,719		3,717	0	2	<u>{</u> }0	2	0	3,719	0	0	0	57	12/01/2042
3138MR-TS-0	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		1,387	1,387		1,387	ō	ļ <u>0</u>	;	<u>0</u>	0	1,387	0	0	J0	23	12/01/2042
3138MR-UJ-8	FED NTL MTG ASSO FNMA	ł	12/01/2018	MBS PAYDOWN		12,202	12,202		12, 195	0	/ <sub>:</sub>	[ } <u>0</u>	ļ	0	12,202	0	<u>0</u>	<sup>0</sup>	198	12/01/2042
3138MR-XV-8	FED NTL MTG ASSO FNMA 30YR	-	12/01/2018	MBS PAYDOWN		1,912	1,912		1,912	ļ0	ļ <u>1</u>	, }0	ļ1	ļ0	1,912	ļ0	0	}0	31	01/01/2043
3138MS-A2-5	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		3, 142	3, 142		3, 141	0	2	20	2	0	3, 142	0	0	0	76	0 1/ 20 12
3138MS-A3-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		6,622	6,622		6,616	0	6	0	6	0	6,622	0	0	0		12/01/2042
3138NW-VM-8	FED NTL MTG ASSO FNMA 30YR		12/01/2018				766		766	0				0	766	0	0	0		01/01/2043
3138NX-L7-0	FED NTL MTG ASSO FNMA 30YR	-	12/01/2018	MBS PAYDOWN		4,688	4,688		4,686	0	2		2	0	4,688			0		12/01/2042
3138NX-MW-4	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		7,400			7,391	0			9	0	7,400	0	0	0		01/01/2043
3138NX-RK-5	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		3,783	3,783		3,781	0	2		2	0	3,783	0		0		01/01/2043
3138NY-AR-6	FED NTL MTG ASSO FNMA 30YR		12/01/2018			4,767	4,767		4,763	0	4		4	0	4,767	0	0	0		01/01/2043
3138NY-DM-4	FED NTL MTG ASSO FNMA 30YR		12/01/2018			7,771	7,77 5,482		7,764	0	/			0	7,771	0		0		01/01/2043
3138NY-FX-8	FED NTL MTG ASSO FNMA 30YRFED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		5,482 4,662	5,482		5,478	0	4	·0	4	0	5,482	0	0	0	81	, 0 ., 20 .0
3138NY-HT-5 3138NY-QP-3	FED NTL MTG ASSO FNMA		12/01/2018			4,662	4,00		4,659 4.987	0			د	0	4,662 4,991	0	0	0		01/01/2043
3138NY-UP-3	FED NTL MTG ASSO FNMA 30TR		12/01/2018			7,942			7,937	0			د	0	4,991	0	0	0		01/01/2043
3138W0-2A-6	FED NTL MTG ASSO FINIA 30TH	-	12/01/2018			4,692	4,692		4,689		٩		9	0	4,692	0				01/01/2043
3138W0-2X-6	FED NTL MTG ASSO FNMA 30 YR		12/01/2018			6, 152				0			د	0	6, 152	0	0	0		
3138W0-FU-8	FED NTL MTG ASSO FINNA 30 TR		12/01/2018			3,284	3,28		3,283		4		9	0	3,284	0	0			01/01/2043
3138W0-G6-0	FED NTL MTG ASSO FINIA 30YR		12/01/2018			5,396	5, 28°		5,393					0	5,396		0			01/01/2043
3138W0-YR-4	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		5,436	5,436		5,431	٥	E			0	5,436	0	0	٥	70	
3138W1-4Q-7	FED NTL MTG ASSO 30YR		12/01/2018	MBS PAYDOWN		504,081	504,08		505,089	n	(1,008	0	(1,008)	0	504,081	0	0	0	7,316	
3138W1-7M-3	FED NTL MTG ASSO SOTA		12/01/2018	MBS PAYDOWN		16,459	16,459		16,444	o	16	0	16	0	16,459	0	0		271	04/01/2043
3138W1-LY-1	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		11,436	11,436		11,423	0	13	,	13	0	11,436	0	0	0		03/01/2043
3138W3-FS-7	FED NTL MTG ASSO FNMA		1.12/01/2018			12.078	12,078		12,071	0	7	,	7	0	12.078	0	0	0		02/01/2043
3138W4-AP-6	FED NTL MTG ASSO FNMA 30YR	1	12/01/2018	MBS PAYDOWN		4,562	4,562		4,560	n	2	n	2	n	4,562	n	n	n		04/01/2043
3138W6-WQ-5	FED NTL MTG ASSO FNMA 30YR	1	12/01/2018			2,658	2,658		2,657	0	1	0	1	0	2,658	0	0	0	30	
3138W7-GB-4	FED NTL MTG ASSO FNMA 30YR	1	12/01/2018			13,825	13,825		13,816	0	ç	0	9	0	13,825	0	0	0		03/01/2043
3138W7-WP-5	FED NTL MTG ASSO FNMA	]	12/01/2018			5,483	5.483		5,481	0	2	20	2	0	5,483	0	0	0	78	
3138W9-GK-0	FED NTL MTG ASSO FNMA	1	12/01/2018	MBS PAYDOWN		550,650	550,650		0	0	(243	3)	(243)	0	550,650	0	0	0		08/01/2043
3138WD-6X-4	FED NTL MTG ASSO FNMA		12/01/2018			14,972	14,972		15,009	0	(37		(37)	0	14,972	0	0	0	197	
3138WD-HJ-3	FED NTL MTG ASSO FNMA 15YR		12/01/2018			119,781	119,78	1123,056	120, 143	0	(362	2)0	(362)	0	119,781	0	0	0	1,729	
3138WE-AJ-8	FED NTL MTG ASSO FNMA	1	12/01/2018			122,261	122, 26		122,852	0	(591		(591)	0	122,261	L0	L0	0	1,860	
3138WE-AM-1	FED NTL MTG ASSO FNMA		12/01/2018			201,291	201,29		202,302	0	(1,011		(1,011)	0	201,291	0	0	0		02/01/2030
3138WH-NT-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		238,496	238,496	6256,495	239,947	0	(1,452	2)0	(1,452)	0	238,496	0	0	0	5,005	07/01/2046
3138WH-R6-1	FED NTL MTG ASSO FNMA		12/01/2018			43,573	43,570	344,935	43,703	0	(129	0)	(129)	0	43,573	0	0	0	702	
3138WJ-EQ-7	FED NTL MTG ASSO FNMA	ļ	12/01/2018			1,570,699	1,570,699		1,571,553	0	(854	0	(854)	0	1,570,699	0	0	0	21,173	11/01/2031
3138WM-P4-7	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		10,848	10,848		10,830	0	18	30	18	0	10,848	0	0	0	220	03/01/2043
3138WM-XV-8	FED NTL MTG ASSO FNMA 30YR		12/01/2018			5,739	5,739		5,735	0	4	0	4	0	5,739	0	0	0	48	03/01/2043
3138WM-ZQ-7	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		8,963			8,952	0	11	00	11	0	8,963	0	0	0	207	03/01/2043
3138WN-7K-9	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		3,682	3,682		3,680	0	2	2  0	2	0	3,682	0	0	0	57	04/01/2043
3138WQ-M3-3	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		842	842		842	0	0	00	٥	0	842	0	0	0	14	04/01/2043
3138WQ-Q3-9	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		16, 147	16, 147		16, 134	0	13	3  0	13	0	16, 147	0	0	0		05/01/2043
3138WU-5W-9	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		54,923	54,920		55,040	0	(117	() 0	(117)	0	54,923	0	0	0	923	
3138WV-H4-6	FED NTL MTG ASSO FNMA 30YR	-	12/01/2018	MBS PAYDOWN		1, 127	1, 127		1, 127	0	L0	) <b> </b> 0	ļ0	0	1, 127	ļ0	L0	ļ0	18	
3138WV-N4-9	FED NTL MTG ASSO FNMA 30YR		12/01/2018			8,829			8,823	0	5	·0	5	0	8,829	ļ0	0	0		06/01/2043
3138WW-KV-0	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		8, 138	8, 138		8,132	0	6	i	6	0	8, 138	0	0	0	200	
3138WX-WH-6	FED NTL MTG ASSO FNMA 30YR			MBS PAYDOWN		932	932		932	0	0		0	0	932	0	0	0		07/01/2043
3138X6-TX-3	FED NTL MTG ASSO FNMA15YR	.	12/01/2018	MBS PAYDOWN		697,445	697,445	5717,278	699,674	L0	(2,230	)) <b>L</b> 0	(2,230)	0	697,445	L0	L0	0	L11,034	09/01/2028

## **SCHEDULE D - PART 4**

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1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									D=1							F!				04-4
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
3138Y3-BQ-3	FED NTL MTG ASSO FNMA 15YR	Cigii	12/01/2018	. MBS PAYDOWN	Otook	1,538,483	1,538,48		1,543,486	Decrease			(5,003)	Value	1,538,483	Disposai	on Disposar	Disposai	24,781	
3138YG-XL-1	FED NTL MTG ASSO FINIA 13TH		12/01/2018	MBS PAYDOWN	-				23,409		(5,003	)0	(6)	0			0	0		04/01/2045
3140E9-AM-8	FNMA 30YR		12/01/2018	MBS PAYDOWN	-	696,290	696,29		698,527		(2,237	)	(2,237)	0	696,290					12/01/2045
3140EC-MV-8	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		88,839		991,727	89,067		(228		(228)	0	88,839					08/01/2031
3140EW-2N-4	FED NTL MTG ASSO FNMA		12/01/2018	. MBS PAYDOWN		48,245	48,24		48,339	0	(93		(93)	0	48,245	0	0	0		06/01/2031
3140EW-3W-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN	-		39, 17		39, 166		7	,	7	0	39, 173	0		0		10/01/2046
3140F3-BU-1	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN	-		56,35		56,459	0	(109	)	(109)	0	56,351	n	0	0		09/01/2031
3140F3-C3-0	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		38,642	38,64		38,634	0	( 103 R	/	R	0	38,642	0	0	0		10/01/2046
3140F5-A4-5	FED NTL MTG ASSO FNMA			VARIOUS		788,072	810,440			0	(117	) 0	(117)	0	812,253	n	(24, 181)	(24, 181)	13,759	
3140F9-2B-0	FED NTL MTG ASSO FNMA		12/01/2018	. MBS PAYDOWN		64,584	64,58		64,794	0	(210		(210)	0	64,584	0	(24, 101)	(24, 101)		07/01/2031
3140F9-NN-1	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN	-	30 , 106	30 , 100		30,169	0	(63		(63)	0	30,106	0	0	0		07/01/2031
3140FB-6X-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN	-	313,703	313,70		314,948	0	(1,245		(1,245)	0	313,703	0	0	0		07/01/2045
3140FB-FE-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		48,448	48,44		48,583	0	(135		(135)	0	48,448	0	0	0		07/01/2031
3140FB-SD-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN	-		87,66		87,867	0	(199		(199)	0		0	0	0		08/01/2031
3140FB-SL-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN	-	252,248	252,24		253,017	0	(768		(768)	0	252,248	0	0	0	4,490	
3140FE-X3-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN	-	87,128			87,482	0	(353		(353)	0	87,128	0	0	0	2,016	
3140FF-C8-2	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		292,947	292,94		294,047	0	(1, 100		(1,100)	0	292,947	0	0	0	5.661	09/01/2031
3140FF-DH-1	FED NTL MTG ASSO FNMA		12/01/2018	. MBS PAYDOWN	-	254,240	254,24		254,858	0	(618		(618)	0	254,240	0	0	0	3,958	09/01/2031
3140FG-5N-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		246,978	246,97		246,911	0	67		67	0	246,978	0	0	0	4,678	11/01/2046
3140FG-6S-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		195,699	195,69		195,654	0	45	0	45	0	195,699	0	0	0	3,264	11/01/2046
3140FG-7G-8	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN	-	19,842	19,84		19,838	0	4	0	4	0	19.842	0	0	0	231	
3140FG-7L-7	FED NTL MTG ASSO FNMA		12/01/2018	. MBS PAYDOWN		127,318	127,31		127,559	0	(240	) 0	(240)	0	127,318	0	0	0		11/01/2046
3140FG-DZ-9	FED NTL MTG ASSO FNMA		.06/29/2018	VARIOUS		903,893	930,91		933, 135	0	(62		(62)	0	933,073	0	(29, 180)	(29, 180)		09/01/2046
3140FG-FE-4	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		18,554	18,55		18,592	0	(38		(38)	0	18,554	0	0	0		09/01/2031
3140FG-GU-7	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		28, 187	28, 18		28,263	0	(76		(76)	0	28,187	0	0	0		11/01/2031
3140FH-H6-7	FED NTL MTG ASSO FNMA	]	12/01/2018	. MBS PAYDOWN		93,418	93.418		93,614	0	(196	0	(196)	0	93.418	0	0	0		10/01/2031
3140FK-RL-6	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		71,977	71,97		72, 102	0	(126	)0	(126)	0	71,977	0	0	0	728	10/01/2031
3140FK-RZ-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		60,006	60,000		60 , 157	0	(150		(150)	0	60,006	0	0	0	1, 105	10/01/2031
3140FK-S3-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		90,243	90,24	390,099	90,231	0	13	0	13	0	90,243	0	0	0	1,322	11/01/2046
3140FM-JN-7	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		151,453	151,45	3156,376	151,943	0	(489	)0	(489)	0	151,453	0	0	0	2,509	11/01/2031
3140FM-JU-1	FED NTL MTG ASSO FNMA		12/01/2018 .	. MBS PAYDOWN		212,744	212,74	4219,326	213,293	0	(548	)0	(548)	0	212,744	0	0	0	3,589	11/01/2031
3140FM-QU-3	FED NTL MTG ASSO FNMA		12/01/2018 .	MBS PAYDOWN		19,736	19,73	320,377	19,772	0	(36	)0	(36)	0	19,736	0	0	0	327	11/01/2031
3140FM-V8-6	FED NTL MTG ASSO FNMA			MBS PAYDOWN		37 , 197	37 , 197		37,307	0	(110	)0	(110)	0	37, 197	0	0	0	890	11/01/2031
3140J5-NU-9	FED NTL MTG ASSO FNMA		12/01/2018 .	. MBS PAYDOWN		229,601	229,60		229,635	0	(34		(34)	0	229,601	0	0	0	3,854	02/01/2047
3140J6-FA-0	FED NTL MTG ASSO FNMA 30YR		12/01/2018 .	. MBS PAYDOWN		3,380,493	3,380,49		3,387,143	0	(6,650		(6,650)	0	3,380,493	0	0	0	66,082	
3140J7-K4-6	FED NTL MTG ASSO FNMA		12/01/2018 .	MBS PAYDOWN		1, 174, 220	1, 174, 220		1, 176, 955	0	(2,734		(2,734)	0	1, 174, 220	0	0	0	20 , 440	
3140J7-RW-7	FED NTL MTG ASSO FNMA		12/01/2018 .	MBS PAYDOWN		558,295	558 , 29		0	0	131		131	0	558,295	0	0	0	7,618	
31410F-Z2-4	FED NTL MTG ASSO FNMA		02/28/2018	VARIOUS		109,302	107,410		107,081	0	58		58	0	107, 139	0	2, 163	2, 163	1,051	07/01/2020
31416X-AL-4	FED NTL MTG ASSO FNMA		12/01/2018 .	. MBS PAYDOWN		273,845	273,84		275,069	0	(1,224		(1,224)	0	273,845	0	0	0	6,039	
31416Y-6Q-6	FED NTL MTG ASSO FNMA		12/01/2018 .	. MBS PAYDOWN		674,097	674,09			0	(3,212		(3,212)	0	674,097	ļ0	0	0		09/01/2041
31416Y-YN-2	FED NTL MTG ASSO FNMA		12/01/2018 _	. MBS PAYDOWN		62,726	62,720		62,970	L0	(244		(244)	0	62,726	L0	0	0		08/01/2041
31416Y-YV-4	FED NTL MTG ASSO FNMA		12/01/2018	. MBS PAYDOWN		140,026	140 , 020		140,807	0	(781		(781)	0	140,026	0	0	0		08/01/2041
31417A-JK-6	FED NTL MTG ASSO FNMA		12/01/2018 .	. MBS PAYDOWN	-	44,597	44,59		44,790	L0	(193		(193)	0	44,597	} <u>0</u>	0	ļ0		11/01/2041
31417C-JL-0	FED NTL MTG ASSO FNMA		12/01/2018 .	. MBS PAYDOWN		73,502	73,50		73,694	0	(192	)0	(192)	0	73,502	0	0	0		07/01/2042
31417C-QQ-1	FED NTL MTG ASSO FNMA 30YR		12/01/2018 .	. MBS PAYDOWN		8,582	8,58		8,574	0	/	0		0	8,582	0	0	0	198	
31417C-QS-7	FED NTL MTG ASSO FNMA		12/01/2018 .	. MBS PAYDOWN		3,546	3,54		3,544	0	2	0	2	0	3,546	0	0	0	45	08/01/2042
31417D-4F-7	FNMA 30YR TBA FNMA		12/01/2018 .	. MBS PAYDOWN		13,544	13,54		13,535	0	9	0	9	0	13,544	0	0	0		12/01/2042
31417D-F7-3	FED NTL MTG ASSO FNMA		12/01/2018 .	. MBS PAYDOWN		701,526	701,52	697,470	0	0	262	0	262	0	701,526	0	0	0	10,333	
31417E-CS-8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		12/01/2018	. MBS PAYDOWN		116,756	116,75		7 454	} <sup>0</sup>	44	ļ0	44		116,756	ļ	0	h0	1,589	
31417E-CT-6	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		7, 157				ļ	4070	/tō	(070)	ļū	7, 157	ļ	ļ0	ļō	147	F
31417E-WF-4	FED NTL MTG ASSO		12/01/2018 .	. MBS PAYDOWN		158,265	158, 26		158,541	<u>0</u>	(276	/ <del></del> 0	(276)	0	158,265	ļ	0	}0	2,577	
31417G-5W-2 31417G-MA-1	FED NTL MTG ASSO FNMA		12/01/2018 .	. MBS PAYDOWN		24,704 11,823	24, 704		11,815	l0	}8	ļ0	}8	0	24,704	l0	0	l0	311	
31417G-MA-1 31418C-SF-2	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		354,368	354,36		354,341	0	9	0	9	0	354,368	10	0	l0	4,858	
373384-Y3-4	GA ST MUNI		12/01/2018	J.P. MORGAN		1,790,149	1,760,000		1,860,749	<sup>0</sup>	(64.924	/ <sub>0</sub>	(64,924)		1,795,825	1	/E 6761	/E 676\		07/01/2019
3/3384-Y3-4 396784-KK-5	GREENWICH CONN MUNI		01/15/2018 .	. MATURITY		5,845,000	5,845,00		5,854,967	ļ0	(64,924		(64,924)		5,845,000	10	(5,676)	(5,676)		01/15/2019
030104-NN-0	UNLLIAM TO LOUNN MONT		. 10/2018 .	CALLED SECURITY at	-	, 040,000 د				l	(9,967	′l	(3,307)		,040,000	l		l	140 , 123	
495289-SY-7	KING COUNTY SWEER REV MUNI		01/02/2018	100.000		1,255,000	1,255,000	1,402,412	1,255,000	n	_	0	0	0	1,255,000	0	0	0	36,081	01/01/2043
100200-01-1	TITLE COURTE ONLESS THEY MORE		.401/2010 .	100.000	-+			1,402,412		LU	ĻU	Ļ	ν	ĻU		L	Ļ <sup>U</sup>	LU		01/01/2040

## **SCHEDULE D - PART 4**

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										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
															Dools/					
											_	Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		Fo	r- Disposal	Name		on-			Carrying	Increase/	tization)/	Impairment	, ,	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eio		of Purchaser		ration	Par Value	Actual Cost	Value	Decrease	,			Value	Date	Disposal	on Disposal	Disposal	Year	Date
		eig	,							Decrease	Accretion	Recognized		value		Disposai				
544525-WJ-3	LOS ANGELES CA DEPT WATER & P MUNI		01/23/2018	MORGAN STANLEY		2,032,387	1,730,000	1,995,763	1,992,180	0	(420	00	(420)	0	1,991,760	0	40,626	40,626	49,017	
544646-4Y-5	LOS ANGELES CALIFORNIA SCHOOL MUNI		06/28/2018	RBC CAPITAL MARKETS		3,553,050	3,000,000	3,842,910	3,739,963	0	(39,947	0	(39,947)	0	3,700,016	0	(146,966)	(146,966).		07/01/2030
57582P-Q5-2	MASSACHUSETTS ST MUNI		01/30/2018	VARIOUS		1,193,852	1,075,000	1,264,480	1, 188, 318	0	(2,530		(2,530)	0	1, 185, 788	0				08/01/2021
57584X-FS-5	MASSACHUSETTS ST DEV FIN AGY R		04/17/2018	RAYMOND JAMES		735,932	655,000	737,733	721,533	0	(2,309	)0	(2,309)	0	719,224	0	16,708	16,708	22, 197	08/15/2033
57504V 5T 0	WARRANGETTO OT DEV EIN ANY D		04/47/0040	MERRILL LYNCH, PIERCE,		700 740	055 000	704 000	740.000		40.000		(0.000)		747.000		45.744	45 744	00 407	00/45/0004
57584X-FT-3	MASSACHUSETTS ST DEV FIN AGY R		04/17/2018	FENNER & SMI		732,749	655,000	734,838	719,233	0	(2,226		(2,226)	0	717,008	0	15,741	15,741	22, 197	
592041-WH-6	MET GOVT NASHVILLE & DAVIDSON MUNI		04/17/2018	RAYMOND JAMES	+	800,270	725,000	797,486	793,201	l0	(2, 103	'} <sup>0</sup>	(2, 103)	0	791,098	} <sup>0</sup>	9, 171	9, 171	29,000	07/01/2046
500440 DE 0	MET CONT MACHINITIES & DAVIDOON NOT		04 (00 (00 10	CALLED SECURITY at 100.000		050 000	050 000	005 000	050 000	_	1	1	1		050 000	_			04 050	04 (04 (0007
592112-DF-0	MET GOVT NASHVILLE & DAVIDSON MUNI		01/02/2018		+	850,000	850,000			}0	0	ŀō	ļ0	ļō	850,000	}0	45 400	45.400		01/01/2027
59259N-3K-7	METROPOLITAN TRANSN AUTH N Y D		02/02/2018	BARCLAYS CAPITAL		1,793,875	1,560,000	1,800,271	1,780,511	<u>0</u>	(2, 117	}} <u>0</u>	(2, 117)	0	1,778,393	<u>0</u>	15,482	15,482	17,550	
60412A-CZ-4	MINNESOTA ST FOR PREVIOUS ISSU		12/18/2018	BARCLAYS CAPITAL		,080,787	1,060,000	1,216,700	1, 123, 660	0	(38,849		(38,849)	0	1,084,811	}ō	(4,025)	(4,025)		08/01/2019
60412A-DV-2	MINNESOTA ST FOR PREVIOUS ISSU		12/18/2018	J.P. MORGAN		1,422,621	1,395,000	1,603,413	1,480,140	} <sup>0</sup>	(51,965		(51,965)	0	1,428,174	} <u>0</u>	(5,553)	(5,553)		08/01/2019
64579F-6U-2	NEW JERSEY HEALTH CARE FACS MUNI		04/17/2018	WELLS FARGO		5,443,550	5,000,000	5,402,700	5,289,342	}0	(12,082		(12,082)	ļō	5,277,260	}0	166,290	166,290		07/01/2044
64990A-GB-5	NEW YORK ST DORM AUTH SALES TA		01/10/2018	MORGAN STANLEY		2,118,520	1,740,000	2, 160, 558	2, 145, 576	}ō	(1,205		(1,205)	ļō	2,144,370	}0	(25,851)	(25,851)		03/15/2029
64990A-GC-3	NEW YORK ST DORM AUTH SALES TA		01/10/2018	MORGAN STANLEY		2,084,674	1,720,000	2, 105, 452	2,090,485	}ō	(1,089	}} <u>0</u>	(1,089)	ļō	2,089,395	}0	(4,721)	(4,721)	39,417	
650116-AR-7	NEW YORK TRANSN DEV CORP SPL MUNI		12/20/2018	STERN BORTHERS		,026,658	980,000	1,021,552	1,016,855	0	(4,934	)0	(4,934)	0	1,011,920	0	14,737	14,737	72,547	
65821D-SN-2	NORTH CAROLINA ST MED CARE COMMISS		04/17/2018	WELLS FARGO		977,238	890,000	976,615	968,028	0	(2,777	)0	(2,777)	0	965,252	0	11,986	11,986		06/01/2045
74265L-D4-7	PRIVATE COLLEGES & UNIVS AUTH MUNI		04/17/2018	WELLS FARGO	. 1	1,452,332	1,340,000	1,479,373	1,440,204	0	(4,265	00	(4,265)	0	1,435,939	0	16,393	16,393	36,850	04/01/2044
700404 00 5	OLODANENTO ONTY ON LE OMETH DI		04/40/0040	CITIGROUP GLOBAL		050 000	000 000		000 500		70.4		704		0.40.000		44.000	44 000	5 500	10 (0.1 (0005
786134-PG-5	SACRAMENTO CNTY CALIF SANTN DI		04/16/2018	MARKETS INC		852,300	890,000		839,586	0	734	0		0	840,320	0	11,980	11,980	5,533	12/01/2035
705570 51/ 4	OU T LAVE OUTVIEW APPT PEV ANNU		04/47/0040	CITIGROUP GLOBAL		400 000	4 000 000	4 440 050	4 440 040		40.005		(0.005)		4 407 004		00.050	00.050	40.000	07/04/0000
795576-FV-4	SALT LAKE CITY UTAH ARPT REV MUNI		04/17/2018	MARKETS INC		1,133,890	1,000,000	1, 118, 250	1,110,016	0	(2,985	0	(2,985)	0	1, 107,031	0	26,859	26,859	40,000	
797412-CW-1	SAN DIEGO CNTY CALIF WTR AUTH MUNI		04/17/2018	WELLS FARGO		722,647	620,000	732,995	722,735	0	(3,289	) 0	(3,289)	0	719,445	0	3,202	3,202	14,467	05/01/2035
707000 01/ 5	OAN EDANGLOSS ON LE CHREEV SOLL		40 (00 (0040	ROBERT W BAIRD & CO INC		939.174	870.000	1.024.086	962.239		(05 500		(05 500)		936.651		0.500	0.500	44.588	00/45/0004
797683-GV-5	SAN FRANCISCO CALIF CMNTY COLL		12/20/2018		· <del> </del>					0	(25,589	) <sup>0</sup>	(25,589)	0		0	2,523	2,523		
79771T-KN-6	SAN FRANCISCO CALIF CITY & CNT		06/15/2018	MATURITY	.	,045,000	1,045,000	1, 163, 054	1,065,447	0	(20,447	) <del> </del>	(20,447)	0	1,045,000	0	(4.000)	0		06/15/2018
860758-RF-0	STILLWATER MINN INDPT SCH DIST SUFFOLK CNTY NY MUNI		12/20/2018	M&T SECURITIES, INC		779,543	715,000			0	(20, 138		(20, 138)	0	781,232	0	(1,689)	(1,689)		02/01/2022
86476P-RE-0	SUFFOLK CNTY NY MUNI		12/20/2018	M&T SECURITIES, INC CITIGROUP GLOBAL		709,840	630,000	749,927	722,089	0	(13,332	)0	(13,332)	0	708,757	0	1,083	1,083	36, 138	05/01/2025
014100 10 0	INIVERSITY ON IE BEVO FOR PREVIOUS	1	02/02/2018	MARKETS INC	.	,305,917	1, 150, 000	1,313,323	1 000 100	_	(1,526		(1,526)	_	1,297,601	_	8,316	8,316	40.000	05/15/2046
91412G-J3-0 91802R-BP-3	UNIVERSITY CALIF REVS FOR PREVIOUS		04/17/2018	STIFEL NICOLAUS AND CO		1,224,544		1,265,767	1,299,128 1,227,709	0	(5,706		(5,706)		1,222,004	0	2,540		12,938	
91802R-BV-0	UTILITY DEBT SECURITIZATION AU UTILITY DEBT SECURITIZATION AU		04/17/2018	VARIOUS		3.559.633	1,060,000	3,628,213	3,527,592	0	(11, 139	\f\	(11, 139)	0	3,516,454	0		2,540 43,179	18,256	
91002h-bv-0	OTTETT DEBT SECONTITIZATION AU			CITIGROUP GLOBAL		5,559,655	3,000,000	3,020,213	3,321,392		(11,139	/ <sup>0</sup>	(11, 139)		, 3 10, 434 عار 5, 5	0	93, 179	43, 179	40,394	12/ 13/ 203/
007704 00 4	VIDOLNIA COLLEGE DI DO AUTU MINI		10/10/0010	MARKETS INC		010 110	3,005,000	0 004 740	0 400 404		(404.040		(104,848)		3,017,348		(4.000)	(1,230)	000 000	00/04/0040
927781-Q3-1 92818F-BG-9	VIRGINIA COLLEGE BLDG AUTH MUNI VIRGINIA ST PUB SCH AUTH SPL 0		01/10/2018	WELLS FARGO		3,016,119 917,370		3,391,713 957,105	3, 122, 194 935, 982		(104,848	\tag{\text{f0}	(104,848)	0	3,017,348	ļ0	(1,230)	(1,230)		02/01/2019
93974D-RP-5	WASHINGTON ST FOR ISSUED DTD MUNI		04/17/2018	UBS SECURITIES	·	917,370	795.000		935,982		(3,294	\	(3,294)		935,415			(18,045)		08/01/2027
93974D-SQ-2	WASHINGTON ST FOR ISSUED DTD MUNI					704, 173	615,000	717.275	696,926	n	(2,912		(2,912)	0	694.018		10,159	10,159		08/01/2033
988516-BE-9	YUMA ARIZ MUN PPTY CORP UTIL S		07/01/2018		·†	530,000	530,000	587.557	540,784	^	(10,784	\tag{\text{\tin}\text{\tetx{\text{\tetx{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\texi}\text{\text{\texi}\text{\text{\text{\text{\texi}\text{\text{\text{\texi}\text{\text{\text{\text{\text{\tet{\text{\text{\text{\text{\text{\texi}\text{\texit{\text{\t	(10,784)	0	530,000		10, 139	10, 139		07/01/2033
		Dover										^					400.040	400.040		
	Subtotal - Bonds - U.S. Special			Turbiana	101	1,459,901	96,569,823	106,288,072	100, 107, 784	0	(738,958	0	(738,958)	0	101,320,555	0	139,346	139,346	2,807,262	
00192M-AB-5	ARIFL_17-A: A-2 ABS FT	81	04/23/2018	VARIOUS	- <del> </del>	288,002	290,000	289,966	289,968	l0	}2	}0	2	0	289,971	}0	(1,969)	(1,969)	1,979	04/15/2026
000000 00 4	A T & T CORPORATION CORPORA	ATE.	04 (00 (00 10	CITIGROUP GLOBAL		700 004	4 770 000	4 700 007	4 700 000	_		1			4 700 000	_	00.005	00.005	00 747	00/04/0004
00206R-DP-4	A T & T CORPORATION CORPORA	NIE	01/22/2018	MARKETS INC		1,792,284	1,770,000	1,768,867	1,768,962	} <sup>0</sup>	28	} <sup>0</sup>	28	0	1,768,990	} <sup>0</sup>	23,295	23,295	26,/1/	03/01/2024
000000 111 0	ALL OTATE		05 (44 (00 :-	CALLED SECURITY at		075 000	075 000	070 551	270 555			1 .		_	075 055		_	_	45 /	05/45/0007
020002-AV-3	ALLSTATE CORPOR		05/14/2018	100.000		875,000	875,000		873,699	}ō	1,301	.t0	1,301	ļō	875,000	}0	0	0		05/15/2037
02005N-AV-2	ALLY FINANCIAL INC CORPORA	AIE	01/30/2018	VARIOUS		3,677,956	3,490,000	3,636,413	3,627,033	0	(1,434	) 0	(1,434)	0	3,625,599	0	52,358	52,358		09/30/2024
00005## 8## 0	WEDLOW HOLD FINANCE CORPORA		04/00/0040	CITIGROUP GLOBAL		450 577	4 000 000	4 044 000	4 045 057		0.47		0.47		4 040 004		(00.700)	(00.700)	50.077	00/44/0000
02665W-BM-2	AMERICAN HONDA FINANCE CORPORA	AIE	04/20/2018	MARKETS INC	- <del> </del>	1, 153, 577	4,220,000	4,214,008	4,215,657	0	647	0	647	0	4,216,304	0	(62,726)	(62,726)	58,3//	02/14/2020
000004 41/ 0	AMEDICAL DADTHEDO LO CODODA	ATE.	00/04/0040	SUNTRUST ROBINSON		F00 400	405 000	400.050	400 700		(04		(04)		400 005		0.470	0.470	F 070	05 (00 (0005
030981-AK-0	AMERIGAS PARTNERS LP CORPORA	NIE	02/01/2018	HUMPHREY INC		506,138	495,000	499,950	499,728	l0	64	' <del> </del> 0	(64)	0	499,665	} <sup>0</sup>	6,473	6,473	5,6/2	05/20/2025
001100 01 0	ANCEN INC.	ATE	04/00/0040	CITIGROUP GLOBAL		005 007	0.740.000	0.700.540	0.700.700	_	470		170	_	0.700.050		(40.040)	(40.040)	00 000	05/11/0000
031162-CM-0	AMGEN INC CORPORA		04/20/2018	MARKETS INC		2,665,637	2,710,000	2,708,510	2,708,786	} <u>0</u>	1/0	ļō	1/0	ļō	2,708,956	} <u>°</u>	(43,319)	(43,319)		05/11/2020
04351L-AB-6	ASCENTION HEALTH ALLIANCE CORPORA	AIE		RAYMOND JAMES		1,909,825	4,733,000	4,733,000	4,733,000	0	ļ0	}0	ļ	0	4,733,000	} <u>0</u>	176,825	176,825		11/15/2046
04965J-AA-1	ATRIUM HOTEL PORTFOLIO TRUST CMBS		04/23/2018	SOCIETE GENERALE	B	3,183,404	8, 170, 000		8, 170,000	l0	······0	l0	l0	0	8, 170,000	······	13,404	13,404		11/15/2019
050074 44 4	AVIATION CARITAL CROUD TRUCT COPPORA	LTE	04/00/0040	MUFG SECURITIES		770 750	0 500 000	0 400 005	0 400 040	_	/-		/5\	_	0.400.040		070 407	070 407	40 470	10/15/0000
05367A-AA-1	AVIATION CAPITAL GROUP TRUST CORPORA		01/23/2018	AMERICAS INC		2,772,750	2,500,000	2,499,925	2,499,618	}0	(5	/ <del> </del> 0	(5)	ļū	2,499,613	} <u>0</u>	273, 137	273 , 137		10/15/2020
05367A-AE-3	AVIATION CAPITAL GROUP TRUST CORPORA	۱۱۴	01/31/2018	MATURITY		625,000	625,000	625,000		0	/4.050	`fō	0	ō	625,000	} <u>0</u>	0	0		01/31/2018
05409Q-AA-6	AVON INTERNATIONAL OPERATIONS INC		06/06/2018	BARCLAYS CAPITAL		578,550	580,000	606, 100	590 , 150	13,532	(1,958	)0	11,574	0	601,724	0	(23, 174)	(23, 174)	37,1/4	08/15/2022

## **SCHEDULE D - PART 4**

					,	Showing All I	Long-Term B	onds and Sto	ocks SOLD, I	REDEEMED											
1	2		3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted	Carrying Value	e	16	17	18	19	20	21
			-							-	11	12	13	14	15				-		
													10		Total						
													Current	Total						Bond	
													Current	Total	Foreign	D1-/					
												_	Year's	Change in	Exchange	Book/	l			Interest/	
										Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
										Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP						Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-			For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description		eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
05946X-BV-4	BANK OF AMERICA FDG CO 2003-1			12/20/2018	VARIOUS		1,066	1,066	1,089	1,082	0	(16	)0	(16	0	1,066	0	0	0	42	05/20/2033
06738E-AU-9	BARCLAYS BANK PLC	CORPORATE		01/23/2018	BARCLAYS CAPITAL		1,531,965	1,500,000	1,500,000	1,500,000	0	0	0	Ω	0	1,500,000	0	31,965	31,965	35,238	01/10/2028
165183-AL-8	CFII_17-2A: A1	ABS FTST		04/23/2018	VARIOUS		5,400,841	5,460,000	5,459,711	5,459,726	0	25	0	25	0	5,459,752	0	(58,911)	(58,911)	38,437	
166764-BD-1	CHEVRONTEXACO CORP	CORPORATE		02/01/2018	WELLS FARGO		453,434	450,000	450,000	450,000	0	0	0	0	0	450,000	0	3,434	3,434		11/17/2025
172967-LC-3	.CIT GROUP INC	CORPORATE		04/20/2018	STIFEL NICOLAUS AND CO .		3,932,360	4,000,000	3,993,160	3,994,486	0	377	0	377	0	3,994,863	0	(62,503)	(62,503)	43,500	12/08/2021
20035A-AA-2	COMED FINANCING III	CORPORATE		01/23/2018	SEA PORT GROUP SECURITIES		219,000	200,000	196,500	196,886	0	10		12	0	196,898	١ ,	22, 102	22, 102	4,586	03/15/2033
20000A-AA-2	COMED I INANCING III	CONFORATE		01/23/2010	MERRILL LYNCH, PIERCE,		213,000	200,000	130,300	190,000	0	12		12		130,030		22, 102	22, 102	4,300	03/ 13/ 2003
20337Y-AA-5	COMMSCOPE TECHNOLOGIES FINANCE	E LLC		11/13/2018	FENNER & SMI		712.500	760.000	817.698	807.500	647	(16,678	) 0	(16,031	n	791.469	n	(78,969)	(78,969)	41.800	06/15/2025
225433-AK-7	CREDIT SUISSE GROUP FUNDING GU			02/01/2018	MORGAN STANLEY		1,492,677	1,485,000	1,482,208	1,483,286	0	32	[0	32	0	1,483,318	0	9,359	9,359		12/10/2020
247361-ZH-4	DELTA AIR LINES INC	CORPORATE		02/01/2018	BARCLAYS CAPITAL		1, 129,855	1, 105, 923	1, 105, 923	1, 105, 923	0	0	0	٥	0	1, 105, 923	0	23,932	23,932		11/23/2019
25156P-AW-3	DEUTSCHE TELEKOM INT FIN	CORPORATE		12/21/2018	TD SECURITIES		2,345,181	2,380,000	2,378,572	2,379,001	0	463	0	463	0	2,379,464	0	(34, 284)	(34,284)	76,049	
25470X-AL-9	DISH DBS CORP	CORPORATE		09/26/2018	BARCLAYS CAPITAL		2, 120, 875	2,350,000	2,326,500	2,232,500	97,785	2,607	0	100,392	0	2,332,892	0	(212,017)	(212,017)		03/15/2023
29250R-AR-7	. ENBRIDGE ENERGY PARTNERS	CORPORATE		01/22/2018	BARCLAYS CAPITAL		2,020,650	1,875,000	2,461,556	1,967,964	0	(4,884	)0	(4,884)	0	1,963,080	0	57,570	57 , 570	73,548	03/01/2019
00070 1 40 4	EFF 17-2: A-3	ABS FTST		04/00/0040	MERRILL LYNCH, PIERCE,		2,397,746	0.450.000	2,449,947	2,449,951	_		1			2,449,954		(FO 000)	(EQ 000)	10 704	04 /00 /0000
29372J-AC-1 3136AW-FW-2	1 -	ABS F151		04/23/2018 12/01/2018	FENNER & SMI		2,397,746	2,450,000	2,449,947		0	3	,0	(4.005	0			(52,208)	(52,208)		01/20/2023
3130AW-FW-2	FED NTL MTG ASSO 17-33A: LB			12/01/2018	MBS PAYDOWN PERFORMANCE TRUST		2,200,000	2,286,888	2,322,203	2,291,283	0	(4,395	)0	(4,395)	0	2,286,888		0	0	33,004	05/01/2039
3137FC-LD-4	FEDERAL HOME LOAN MTGE CO KO7	1		.04/20/2018	CAPITAL PARTNERS		1.380.313	1,400,000	1,437,570	1,437,534	0	(1.028	) 0	(1,028	0	1.436.506	0	(56, 194)	(56, 194)	18 146	11/01/2050
3137FE-BQ-2	FHMS K072	CMBS		04/20/2018	STIFEL NICOLAUS AND CO.		1,497,422	1,500,000	1,544,897	0	0	(905		(905	0	1,543,991	0	(46,569)	(46,569)		12/01/2027
	] -				CALLED SECURITY at								,					, , , ,	, , ,		
34528Q-DS-0	FORD MOTOR COMPANY	ABS FTST		01/16/2018	. 100.000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0		01/15/2020
345370-CR-9	FORD MOTOR COMPANY	CORPORATE		01/22/2018	J.P. MORGAN		1,955,232	1,920,000	1,920,000	1,920,000	0	0	0	0	0	1,920,000	0	35,232	35,232		12/08/2026
35804G-AK-4		CORPORATE		02/01/2018	MORGAN STANLEY		1,074,899	1,035,000	1,035,000	1,035,000	0	0	0	0	0	1,035,000	0	39,899	39,899		01/15/2023
36143W-AA-9	. GAHR_15-NRF	CMBS		04/23/2018	WELLS FARGO		259, 159	258,836	258,602	260,664	0	1,203	0	1,203	0	261,867	0	(2,707)	(2,707)	2,957	12/15/2034
36228C-VC-4	GSMS	CMBS		04/23/2018	CREDIT SUISSE FIRST BOSTON CORP.		3,306,445	3,000,000	3,476,953	3,352,159	0	(13,219	) 0	(13,219	٥	3,338,940	١ ,	(32,495)	(32,495)	CE 10E	05/01/2032
36467W-AB-5	GAMESTOP CORP	CORPORATE		08/30/2018	GOLDMAN SACHS			40,000	41,500	41,341		(260		(260	0	41,080	n	(680)	(32,493)		03/15/2021
40414L-AL-3	HEALTH CARE PROPERTIES	CORPORATE		01/22/2018	WELLS FARGO		7,589,442	7,465,000	7,437,380	7,445,288	0	279		279	0	7,445,568	0	143.874	143,874		08/15/2024
421946-AH-7	HEALTHCARE REALITY TRUST INC	CORPORATE		02/01/2018	WELLS FARGO		1,033,979	1,025,000	1,016,585	1,020,141	0	79	0	79	0	1,020,219	0	13,760	13,760		04/15/2023
43814M-AD-9	. HAROT_15-3 ; A4 ABS FTST			02/07/2018	WELLS FARGO		4,682,559	4,700,000	4,699,875	4,699,921	0	3	0	3	0	4,699,924	0	(17,365)	(17,365)	10,387	
44918L-AD-4	.HART_15-C: A3	ABS FTST		04/23/2018	VARIOUS		4,465,403	4,474,841	4,474,023	4,474,444	0	179	0	179	0	4,474,623	0	(9,220)	(9,220)	19,860	
46625H-HA-1	MORGAN JP&CO INC	CORPORATE		01/22/2018	J.P. MORGAN		1,344,875	1,325,000	1,238,875	1,242,531	0	8	0	8	0	1,242,538	0	102,337	102,337	24 , 424	04/30/2049
ACCACV AA C	JP MORGAN CHASE 16-WP	<sub>-</sub>		06/15/2018	CALLED SECURITY at		2 000 000	2 000 000	9 000 050	9 000 470	_	3.530	_	3,530		3,990,000	_		_	00 004	10 /15 /0000
46646K-AA-6	JUT MUHUAN UTASE 16-WP	·		15/2018	MERRILL LYNCH, PIERCE,		3,990,000	3,990,000	3,986,259	3,986,470	0		l0	3,530	0	990,000, 990, د	l0	l0	0		10/15/2033
46647P-AA-4	MORGAN JP&CO INC	CORPORATE		_01/22/2018 _	FENNER & SMI		690,367	660,000	660,000	660,000	n	n	n	n	n	660,000	n	30,367	30,367	11,871	02/22/2048
49327M-2P-8	KEY BANK USA NA	CORPORATE		.04/20/2018	KEY CAPITAL MARKETS		1,441,252	1.465.000	1.464.531	1.464.731	0	48	0	48	0	1.464.779	0	(23,526)	(23,526)		08/22/2019
502413-BE-6	L-3 COMMUNICATIONS CORP	CORPORATE		02/01/2018	STIFEL NICOLAUS AND CO .		382,660		378,058	378,223	0	9	0	9	0	378,232	0	4,428	4,428		12/15/2026
548661-DL-8	LOWES CO INC	CORPORATE		04/20/2018	INCAPITAL LLC		503, 130	510,000	509,449	509,758	0	59	0	59	0	509,817	0	(6,687)	(6,687)		04/15/2019
	1				MUFG SECURITIES								1								
55336V-AK-6	. MPLX_LP	CORPORATE		02/01/2018	AMERICAS INC		709,016	700,000	698,838	698,907	o	24	o	24	0	698,931	0	10,085	10,085		03/01/2027
574599-BG-0	. MASCO CORP	CORPORATE		01/24/2018	CANTOR FITZGERALD		244,589	225,000	224,996	224,966	0	6	0	}6	0	224,972	}0	19,617	19,617	5,834	03/15/2020
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUND	ING I		01/22/2018	CITIGROUP GLOBAL MARKETS INC		4,691,455	4,660,000	4,656,878	4,657,110	_	/ 40	, ,	(48)		4,657,063	_	34,392	34,392	16,077	12/19/2026
3921/U-B1-4	, INLINUFULITAN LIFE ULUBAL FUND	ind I			CALLED SECURITY at		4,180,433	4,000,000	4,000,8/8	4,007,110	ļ <sup>0</sup>	48	′t <sup>0</sup>	(48)	ļ		ļ	4, 392, 4د	392 , 4ر		12/ 19/ 2020
61237W-AB-2	MONTEFIORE MEDICAL CENTER	CORPORATE		10/22/2018	. 100.000		425,000	425,000	425,000	425,000	n	n	n	n	n	425,000	n	n	n	6,886	10/20/2026
SILOTH ND Z	TOTAL MEDITORE VENTER	55.2 OHNIE			CALLED SECURITY at					120,000										,000	
61237W-AC-0	MONTEFIORE MEDICAL CENTER	CORPORATE		10/22/2018	100.000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	2,606	04/30/2032
					CREDIT SUISSE FIRST								1								
61691J-AZ-7	MSC-17-H1	CMBS		04/23/2018	BOSTON CORP		697,320	700,000	720,949	719,958	0	(563	)0	(563)	0	719,395	0	(22,075)	(22,075)	11,331	06/04/2050
		000000175		00/04/00/-	CREDIT SUISSE FIRST		0 400		0.070	0 074	_	,,		,,		0.070	1		20.5	40	00 (45 (0000
63938C-AF-5 712704-AA-3	SALLIE MAE	CORPORATE		02/01/2018	BOSTON CORP.		2, 100,000 2,421,360	2,000,000	2,079,288	2,071,798	ō	(1,455	, <del> </del> ō	(1,455	0	2,070,343	ļō	29,657 50,634	29,657		06/15/2022
712704-AA-3 78470R-AB-3	PEOPLES UNITED FINANCIAL INC SOCIAL PROFESSIONAL LOAN PROGE			01/22/2018 04/23/2018	ROBERT BAIRD		2,421,360	2,375,000 2,252,226	2,367,115 2,252,072	2,370,705 2,252,081	0	20	ļ0	20 15	0	2,370,726 2,252,095	}0	(9,666)	50,634 (9,666)		12/06/2022
834017-AB-1	SOFI	ABS FTST		04/23/2018	VARIOUS		1,210,988	1,227,022	1,226,862	1,226,269	n	(25		(25	n		n	(15,256)	(9,666)		09/25/2032
00-10 17 ND 1	1				SUNTRUST ROBINSON				1,220,002	1,220,205			´[	(23)		, 220, 244		(10,200)	(15,230)	, 044	
842587-CV-7	SOUTHERN COMPANY	CORPORATE		01/24/2018	HUMPHREY INC		814,598	840,000	836,957	837,402	0	5	0	5	0	837,406	0	(22,807)	(22,807)	15,546	07/01/2026

## **SCHEDULE D - PART 4**

	1					onowing 7 m	Long Tenn D	orius ariu ott	JCKS SOLD, I							1					1
1	2		3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted (	Carrying Value	e	16	17	18	19	20	21
											11	12	13	14	15						
															Total						
													Current	Total	Foreign					Bond	
													Year's	Change in	Exchange	Book/				Interest/	
										Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
										Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP						Number of				Adjusted	Valuation	(Amor-			Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-			For	Diaposal	Name	Shares of	Con-			Carrying			Temporary	Carrying		Disposal				During	Maturity
	<b>.</b>		For-					D 1/ 1			Increase/	tization)/	Impairment	Value	Carrying			Gain (Loss)	(Loss) on		,
fication	Descriptio	<u>on</u>	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
0500011110	ODDINE ODESTRUM OS LLO	000000175		10 (00 (0010	CALLED SECURITY at		101 050	101 050	404 040	404 047						404 050				0.540	00 (00 (000)
85208N-AA-8 87165B-AJ-2	SPRINT SPECTRUM CO LLC SYNCHRONY	CORPORATE		12/20/2018 .	J.P. MORGAN		121,250 1.068,459	121, 250 1,070,000	121,248 1,069,722	121,247 1,069,893	0	3	0	3	0	1.069.907			(1,448)		09/20/2021
893045-AE-4	TRANS-ALLEGHENY INTERSTATE I			01/22/2018	DEUTSCHE BANK		457.571	445,000	1,069,722	1,069,893	0	14	0	14	٠٠	444,729	0	12,843	12,843		06/01/2025 _
911365-BF-0	UNITED RENTALS NORTH AM	CORPORATE		1.02/01/2018	J.P. MORGAN		354,875	340,000	340,000	340,000	0	(4)	0	n	,	340.000	0	14,875	14,875		05/15/2027
94988J-5G-8	WELLS FARGO BANK	CORPORATE		1.04/20/2018	J.P. MORGAN		1.699.945	1,720,000	1.717.626	1.718.439	0	239	0	239	0	1.718.678	0	(18,733)	(18,733)		12/06/2019
0-10000 00 0	, WEELS THINGS BRIEN	0018 01811E		22.3047 207 2010 .	ROBERT W BAIRD & CO INC		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									1,710,070		(10,700)	(10,700)		12/ 00/ 2010
958102-AL-9	WESTERN DIGITAL CORP	CORPORATE	_	02/01/2018			759,655	650,000	771,063	753, 188	343	(3,528)	0	(3, 185	00	750,003	0	9,652	9,652	22,940	04/01/2024
					CREDIT SUISSE FIRST																
	. WHLS_17-1:A-2	ABS FTST			BOSTON CORP		1,366,038	1,380,000	1,379,986	1,379,987	0	1	0	1	0	1,379,987	0	(13,949)	(13,949)		04/21/2026
89114Q-BE-7	TORONTO DOM BANK	CORPORATE	. A	04/20/2018 .	GOLDMAN SACHS		7,021,518	7,050,000	7,056,134	7,056,134	0	0	0	0	0	7,056,134	0	(34,618)	(34,618)		01/22/2019
268317-AF-1	ELECTRICITE DE FRANCE SA	CORPORATE	_ D	01/23/2018 .	BARCLAYS CAPITAL		981,600	960,000	950,813	951,224	0	43	0	43	0	951,267	0	30,333	30,333	24,640	12/31/2049
000074 1/1/ 4	LD0 40	000000175	_	04/00/0040	CITIGROUP GLOBAL		0 470 700	0 505 000	0.500.070	0 500 744		200				0.500.040		(40.447)	(40, 447)	04 570	10 (0.1 (0000
902674-XK-1		CORPORATE			MARKETS INC		2,476,799	2,525,000	2,522,678	2,522,714	0	229	0	229	0	2,522,943	0	(46, 147)	(46,147)		12/01/2020 .
	Subtotal - Bonds - Indus	strial and Misc	cellane	eous (Unaff	iliated)		127,695,163	126,696,052	128, 132, 814	125,811,148	112,307	(38,806)	0	73,501	0	127,429,546	0	265,617	265,617	1,699,562	
	Total - Bonds - Part 4						384,261,035	372,766,985	393,987,126	382,612,653	112,307	(1,792,637)		(1,680,330)		384,428,949		(167,914)	(167,914)	7,495,933	
	Total - Bonds - Part 5						65,243,243	65,875,000	65,795,221	0	0	(65,715)	0	(65,715)	0	65,729,506	0	(486, 263)	(486, 263)	428,676	
8399999.	Total - Bonds						449,504,278	438,641,985	459,782,347	382,612,653	112,307	(1,858,352)	0	(1,746,045)	0	450, 158, 455	0	(654, 177)	(654, 177)	7,924,609	XXX
8999997.	Total - Preferred Stocks	s - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998.	Total - Preferred Stocks	s - Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999.	Total - Preferred Stocks	3					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997.	Total - Common Stocks	- Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998.	Total - Common Stocks	- Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999.	Total - Common Stocks	<b>;</b>					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999.	Total - Preferred and Co	ommon Stock	S				0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 -	Totals			-			449,504,278	XXX	459,782,347	382,612,653	112,307	(1,858,352)	0	(1,746,045)	0	450, 158, 455	0	(654, 177)	(654, 177)	7,924,609	XXX

## **SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

				•	7110 Willig 7 Wi	Long-Term Donus	dia Ciocito	/ COGOTIVE	Duning 100	ai aila i aliy	0101 0000		, Ourrork re	ui						
1	2	3	4	5	6	7	8	9	10	11	C	Change in Bo	ok/Adjusted C	Carrying Value	Э	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	Durina	and
fication	Description	eian		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
	US TREASURY N/B GOVERNMENT						(51551.)				(= ======		g	,		- 10   000				
912828-3X-6			02/07/2018	UBS SECURITIES	04/20/2018	J.P. MORGAN	39,400,000	39,346,199	39,036,715	39,348,823	0	2,624	0	2,624	0	0	(312, 107)	(312, 107)	164,076	Ω
	Subtotal - Bonds - U.S. Governme	ents					39,400,000	39,346,199	39,036,715	39,348,823	0	2,624	0	2,624	0	0	(312, 107)	(312, 107)	164,076	0
	. RICHLAND CNTY S C ST MUNI		02/06/2018 _		12/18/2018	J.P. MORGAN	5,360,000	5,444,313	5,372,167	5,375,982	0	(68,330)	0	(68,330)	0	0	(3,815)	(3,815)	130 , 427	0
1799999.	<u> Subtotal - Bonds - U.S. States, Te</u>	erritori	es and Poss	sessions			5,360,000	5,444,313	5,372,167	5,375,982	0	(68,330)	0	(68,330)	0	0	(3,815)	(3,815)	130,427	0
						PERFORMANCE TRUST CAPITAL							_		_					
	FEDERAL HOME LOAN MTGE CO FHLMC			MORGAN STANLEY	04/20/2018	PARTNERS	1, 100,000		1,074,348	1,091,457	0	222	0	222	0	Ω	(17, 109)	(17, 109)	7,810	571
3199999.	Subtotal - Bonds - U.S. Special R	evenu	ies		1	00 11/501010 050/017150	1,100,000	1,091,234	1,074,348	1,091,457	0	222	0	222	0	0	(17, 109)	(17,109)	7,810	571
03764D-AH-4	APIDOS CLO		01/06/0010	RBC CAPITAL MARKETS	04/23/2018	SG AMERICAS SECURITIES	4,600,000	4,613,248	4,621,620	4,613,126	,	(123)		(123)			8.495	8.495	24,305	0
03/04D-AH-4	. AF1005 GLU					CITIGROUP GLOBAL MARKETS	4,000,000	4,013,240	4,021,020	4,013,120	ν	( 120)	νυ	(123)		u	0,490	0,490	24,303	ν
056162-AN-0	BABSON CLO		.02/07/2018	J.P. MORGAN	04/23/2018		2,050,000	2,050,000	2,046,925	2.050.000	0	0	0	0	0	0	(3,075)	(3.075)	9,586	0
	BARCLAYS BANK PLC CORPORATE					MIZUHO SECUROTIES USA													•	
06739F-JJ-1			01/04/2018 .	BARCLAYS CAPITAL	04/20/2018		4,355,000	4,350,776	4,284,797	4, 351, 066	0	290	0	290	0	0	(66,268)	(66,268)	32,699	0
	BENCHMARK 18-B1 CMBS					MERRILL LYNCH, PIERCE,							_		_	_				
08162P-AT-8	JPMCC 16-NINE CMBS			DEUTSCHE BANK	04/23/2018	FENNER & SMI	1,050,000 2,990,000	1,081,491 2,848,092	1,062,756 2,803,826	1,080,124	0	(1,367)	ļ0	(1,367)	0	۵	(17,368)	(17,368)	11,769	3, 125
40040U-AA-3	JULIUC_10-NINE CMB3			J.F. WUNGAN		CREDIT SUISSE FIRST	2,990,000	2,040,092	2,003,020	2,049,037	ν	900	ν	900		υ	(40,200)	(40,200)	20,093	2,040
63874L-AA-2	NCMS 18-TECH CMBS		_01/19/2018	NATIXIS	04/23/2018		1,960,000	1,960,000	1,960,306	1,960,000	0	0	0	0	0	0	306	306	11,237	0
69335P-CQ-6	PFS FINANCE COMPANY ABS FTST		02/06/2018	J.P. MORGAN	04/23/2018	J.P. MORGAN	3,010,000	3,009,868	2,979,783	3,009,871	0	4	0	4	0	٥	(30,089)	(30,089)	16,672	0
3899999.	Subtotal - Bonds - Industrial and N	∕liscell	laneous (Ur	naffiliated)			20,015,000	19,913,475	19,760,013	19,913,244	0	(231)	0	(231)	0	0	(153,232)	(153,232)	126,363	5,970
8399998.	Total - Bonds						65,875,000	65,795,221	65,243,243	65,729,506	0	(65,715)	0	(65,715)	0	0	(486,263)	(486, 263)	428,676	6,541
8999998.	Total - Preferred Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0
9799998.	Total - Common Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0
9899999.	Total - Preferred and Common St	ocks						0	0	0	0	0	0	0	0	0	0	0	0	0
			4																	
9999999 -	I Otals							65,795,221	65,243,243	65.729.506	I 0	(65.715)	. 0	(65,715)	0	0	(486, 263)	(486, 263)	428,676	6,541

## **SCHEDULE D - PART 6 - SECTION 1**

Maluation of Chance	af Culasidian.	Cambrallad an	Affiliated Companies	
valuation of Shares	or Subsidiary	Controlled or	Amiliated Companies	

			aluation of Share	o or oubsidiary,	Controlled of	Annated Comp									
1	2	3	4	5	6	7	8	9	10	Stock o	of Such				
										Company	Owned by				
										Insurer on Sta	atement Date				
						De les consule									
						Do Insurer's				11	12				
						Assets Include									
						Intangible									
						Assets									
						Connected with									
	Donat de la constante de la co														
	Description,					Holding of									
	Name of Subsidiary,		NAIC		NAIC	Such	Total	Book/							
CUSIP	Name of Subsidiary, Controlled		Company	ID	Valuation	Company's	Amount of Such	Adjusted	Nonadmitted	Number	% of				
CUSIP Identification	or Affiliated Company	Foreign	Code	Number	Method	Stock?	Intangible Assets	Carrying Value	Amount	of Shares	Outstanding				
0999999. Total Pre	eferred Stocks	<u> </u>					0	0	0	XXX	XXX				
	CHA Service Company		95158		8B11	NO	16,619,557	16,619,557	0	1,000,000.000	100.0				
								16.619.557	0	XXX	XXX				
									0	XXX	XXX				
							, ,,,,	, .,							
	10   10   10   10   10   10   10   10														
											,				
											,				
											,I				
1999999 - Totals							16,619,557	16,619,557	۸	XXX	XXX				
1000000 - 10ldl5							10,019,001	10,019,007	U	^^^	^^^				

<sup>1.</sup> Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein:

## **SCHEDULE D - PART 6 - SECTION 2**

1	2	3	4	Stock in Lower-Tier Indirectly by Statemer	Company Owned
			Total	Indirectly by	Insurer on
			Amount of Intangible	Statemer	nt Date
			Assets Included in	5	6
CUSIP			Amount Shown in	o .	% of
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company		Number of Shares	Outstanding
identinoation	Name of Lower Field Company	Traine of Company Listed in Cookers 1 Which Controls Lewer Tier Company	Column o, Coolion 1	Number of Shares	Outstanding
l					
0399999 - Total				XXX	XXX

<sup>2.</sup>Total amount of intangible assets nonadmitted \$ \_\_\_\_\_0

## **SCHEDULE DA - PART 1**

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Chang		usted Carrying		12	13			Intere	et			20
·	2 3			Ğ		•	8	9	10	11		.0	14	15	16	17	18	19	
	_   `							Ĭ	10	Total				10	10			10	
									Current	Foreign			Amount Due						
									Year's	Exchange			and Accrued						
								Current	Other-	Change in			Dec. 31 of						
						Book/	Unrealized	Year's	Than-	Book/			Current Year	Non-				Amount	
						Adjusted	Valuation	(Amor-	Temporary	Adjusted			on Bond	Admitted		Effective		Received	Paid for
	Fo	r-	Date		Maturity	Carrying	Increase/	tization)/	Impairment	Carrying			Not	Due and	Rate	Rate	When	During	Accrued
Description	Code eig		cquired	Name of Vendor	Date	Value	(Decrease)	Accretion	Recognized	Value	Par Value	Actual Cost	in Default	Accrued	of	of	Paid	Year	Interest
UNITED STATES TREASURY GOVERNM	SD		3/22/2018 NOM	URA SECURITIES		3,097,043	0	14, 117	0	0	3, 100,000	3,082,926	15,921	0	1.500	2.097	FA	23,251	2,906
0199999. Subtotal - Bonds - U.S. Gove		suer Ob	bligations			3,097,043	0	14, 117	0	0	3,100,000	3,082,926		0	XXX	XXX	XXX	23,251	2,906
0599999. Total - U.S. Government Bor						3,097,043	0	14, 117	0	0	3,100,000	3,082,926	15,921	0	XXX	XXX	XXX	23,251	2,906
1099999. Total - All Other Government						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territorie		ssions	Bonds			0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivis						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenue	es Bonds					0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscella	aneous (Unaf	filiated)	l) Bonds			0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries a	and Affiliates	Bonds				0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Fur	nds					0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations						3,097,043	0	14, 117	0	0	3,100,000	3,082,926	15,921	0	XXX	XXX	XXX	23,251	2,906
7899999. Total - Residential Mortgage-	-Backed Seci	urities				0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage	e-Backed Sed	urities	3			0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed a				<u> </u>		0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - SVO Identified Funds	<u> </u>		<u> </u>			0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						3,097,043	0	14,117	0	0	3,100,000	3,082,926	15,921	0	XXX	XXX	XXX	23,251	2,906
8699999. Total - Parent, Subsidiaries a	and Affiliates					0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						3,097,043	0	14,117	0	0	XXX	3,082,926	15,921	0	XXX	XXX	XXX	23,251	2,906

# Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open **NONE**

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated **NONE** 

Schedule DB - Part B - Section 1 - Futures Contracts Open **NONE** 

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made **NONE** 

Schedule DB - Part B - Section 2 - Futures Contracts Terminated **NONE** 

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By **N O N E** 

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

## **SCHEDULE E - PART 1 - CASH**

1	2	3	4	5	6	7
			Amount of Interest	Amount of Interest		
		Rate of	Received During	Accrued December 31		
Depository	Code	Interest	Year	of Current Year	Balance	*
US BANK St. Louis,MO		0.000	0	0	8,892,513	XXX.
WELLS FARGO Atlanta , GA		0.000	0	0	(18,860,993)	)XXX.
BB&T Louisville, KY		0.000	0	0	10,878,800	XXX.
CITIBANK New Castle , DE		0.000	0	0	51,042	XXX
FIFTH THIRD Nashville		0.000	0	0	12,799,933	XXX.
JP MORGAN CHASE New York , NY		0.000	0	0	2,801,604	XXX.
0199998 Deposits in 0 depositories which do not exceed the						
allowable limit in any one depository (See instructions) - open						
depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	16,562,899	XXX
0299998 Deposits in 0 depositories which do not exceed the						
allowable limit in any one depository (See instructions) - suspended						
depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	16,562,899	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
						1
						1
						<b></b>
						ļ
						1
0599999 Total - Cash	XXX	XXX	0	0	16,562,899	XXX

		IOIALO OI DEI I	000		WOLO ON THE LAC		OI LACITI	CIVILI DOLUITO III			•
1.	January	18, 192, 151	4.	April	12,069,461	7.	July	12,835,128	10.	October	13,852,520
2.	February	15,276,148	5.	May	16,920,119	8.	August	7,529,115	11.	November	2,534,707
3	March	329 648 858	6	luna	17 347 230	a	Sentember	28 306 620	12	December	16 562 800

## **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
	- U.S. Government Bonds	1 0 0 0 0				0	0	0
	- All Other Government Bonds					0	0	0
1799999. Total	- U.S. States, Territories and Possessions Bonds					0	0	0
	- U.S. Political Subdivisions Bonds					0	0	0
	- U.S. Special Revenues Bonds					0	0	0
	JP MORGAN ÖHASE TIME DEPOS		12/31/2018	0.00	001/02/2019	5,032,287	0	0
	tal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					5,032,287	0	0
	- Industrial and Miscellaneous (Unaffiliated) Bonds					5,032,287	0	0
	- Hybrid Securities					0	0	0
	- Parent, Subsidiaries and Affiliates Bonds					0	0	0
	tal - SVO Identified Funds					0	0	] 0
	tal - Bank Loans					0	0	] 0
	- Issuer Obligations					5,032,287	0	0
7899999. Total	- Residential Mortgage-Backed Securities					0	0	] 0
	- Commercial Mortgage-Backed Securities					0	0	0
	- Other Loan-Backed and Structured Securities					0	0	0
8199999. Total	- SVO Identified Funds					0	0	] 0
8299999. Total	- Bank Loans					0	0	] 0
8399999. Total						5,032,287	0	] 0
	BLACKROCK LIQUIDITY FUNDS T-FUNDS		08/01/2018	0.00		61	0	56
	UPMORGAN US TREASURY PLUS MMF		12/31/201810/26/2011	0.00		57,332,286 110,000	U	60,577
	tal - Exempt Money Market Mutual Funds - as Identified by the SVO	.   30	10/ 20/ 20 11	0.00	0	57,442,347	0	60.633
0000000. Oubio	Exempt workly warket wateral as a definited by the 600					37,442,047	0	00,000
		-						<b> </b>
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		-						
		-						
		.						
	Cash Equivalents							

## **SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

Benefit of All Policyholders			1	2	Denosits			
National   Property   Purpose of Depose   Pu			'	2			All Other Spe	cial Deposits
State   Etc.   Piccent   Piccent   Central Valle   Pert Valle   Central Valle   Pert Valle   P					3		5	
1. Alabara					Book/Adjusted		Book/Adjusted	
2 Alexisca		·		· · · · · ·				Fair Value
3. Amores	1.	AlabamaA	B	DOI Deposit	,		0	0
4. Amarase	2.						0	0
4. Anamase	3.	ArizonaA	z  B			10,297,933	0	0
6. Coloresian	4.	ArkansasAl	гВ				0	0
6. Colorado Color Colo					_	,	L	0
7. Commercial								n
8. Delicate Chulmuris						-	r	٥
S. Discret of Chumbia			_			0		۰
10. Firstita						0		
11   Centrolis	_					<u></u> 0		0
12   Haywaii	_					0		0
13. Islanbo	11.			D01				0
14.   Illinons	12.					0	0	0
14.   Illinons	13.	IdahoII	)		0	0	0	0
15.   Incidens	14.	IllinoisJ	_  B				0	0
10.   Invariance   1.   1.   1.   1.   1.   1.   1.   1	15.	IndianaII	ı  B			517,644	0	0
17. Kanasa			\		0	0	0	0
18. Kertucky	_					n		0
19  Louisiana						1 045 244		n
20. Maine					, ,	, ,		٥
21. Maryland								
22								0
23. Michigan   Mi		-						0
24 Minnesota   MN				-				0
25		=		-		0		0
22. Montana	24.				0	0	0	0
22. Montana	25.	MississippiM	s		0	0	0	0
27. Montana	26.			DOI		348,579	0	0
28   Nebraska   NE							0	0
29, Nevada								0
30 New Hampshire								n
31. New Jersey	_			·				
32								
33. New York								0
34. North Carolina   NC   0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0						,		0
35. North Dakota	33.					0		0
35. North Dakota	34.					0	0	0
37. Oklahoma	35.	North DakotaNI	) <b> </b>		0	0	0	0
37. Oklahoma	36.	OhioOl	ı  B	DOI Deposit	428,243	427,559	0	0
38. Oregon					0		0	0
39, Pennsylvania					0	0	Lo l	0
40.   Rhode Island   R					0	n	0	0
41.   South Carolina   SC   SOUTH Dakota   SD								0
42. South Dakota				NOI Denosit				٥٥
43. Tennessee				· ·				
44. Texas						-		0
45. Utah								0
46. Vermont				-		0		0
47. Virginia       VA       B. D0I Deposit       558,429       560,728       0         48. Washington       WA       B. D0I Deposit       177,145       176,897       0         49. West Virginia       WV       0       0       0       0         50. Wisconsin       WI       0       0       0       0         51. Wyoming       WY       0       0       0       0         52. American Samoa       AS       0       0       0       0         53. Guam       GU       0       0       0       0         54. Puerto Rico       PR       0       0       0       0         55. U.S. Virgin Islands       VI       0       0       0       0         56. Northern Mariana Islands       MP       0       0       0       0         57. Canada       CAN       0       0       0       0         58. Aggregate Alien and Other       OT       XXX       XXX       0       0       0         5801.       DETAILS OF WRITE-INS       XXX       XXX       XXX       24,621,687       24,596,272       0         5893.       Summary of remaining write-ins for Line 58 from overflow page	45.					0		0
48. Washington       WA       B. DOI Deposit       177,145       176,897       0         49. West Virginia       WV	46.						0	0
48. Washington       WA       B. DOI Deposit       177,145       176,897       0         49. West Virginia	47.	VirginiaV	AB	DOI Deposit	558,429	560,728	0	0
49. West Virginia       WV       0       0       0       0         50. Wisconsin       WI       0       0       0       0         51. Wyoming       WY       0       0       0       0         52. American Samoa       AS       0       0       0       0         53. Guam       GU       0       0       0       0         54. Puerto Rico       PR       0       0       0       0         55. U.S. Virgin Islands       VI       0       0       0       0         56. Northern Mariana Islands       MP       0       0       0       0         57. Canada       CAN       0       0       0       0         58. Aggregate Alien and Other       OT       XXX       XXX       0       0       0         58. Subtotal       XXX       XXX       XXX       24,621,687       24,596,272       0         DETAILS OF WRITE-INS       S       5898. Summary of remaining write-ins for Line 58 from overflow page       XXX       XXX       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0	48.	WashingtonW	\		177 , 145	176,897	0	0
50. Wisconsin       WI       0       0       0         51. Wyoming       WY       0       0       0         52. American Samoa       AS       0       0       0         53. Guam       GU       0       0       0       0         54. Puerto Rico       PR       0       0       0       0         55. U.S. Virgin Islands       VI       0       0       0       0         56. Northern Mariana Islands       MP       0       0       0       0         57. Canada       CAN       0       0       0       0         58. Aggregate Alien and Other       OT       XXX       XXX       0       0       0         59. Subtotal       XXX       XXX       XXX       24,621,687       24,596,272       0         DETAILS OF WRITE-INS       DETAILS OF WRITE-INS       0	49.			· ·	·		0	0
51. Wyoming       WY       0       0       0         52. American Samoa       AS       0       0       0         53. Guam       GU       0       0       0       0         54. Puerto Rico       PR       0       0       0       0         55. U.S. Virgin Islands       VI       0       0       0       0         56. Northern Mariana Islands       MP       0       0       0       0         57. Canada       CAN       0       0       0       0         58. Aggregate Alien and Other       OT       XXX       XXX       0       0       0         59. Subtotal       XXX       XXX       24,621,687       24,596,272       0         DETAILS OF WRITE-INS       0       0       0       0       0         5802       0       0       0       0       0       0       0         5898. Summary of remaining write-ins for Line 58 from overflow page       XXX       XXX       XXX       0       0       0       0         5899. Totals (Lines 5801 thru 5803 plus       XXX       XXX       XXX       0       0       0       0       0       0       0       0						0	0	0
52. American Samoa       AS         53. Guam       GU         54. Puerto Rico       PR         55. U.S. Virgin Islands       VI         56. Northern Mariana Islands       MP         57. Canada       CAN         58. Aggregate Alien and Other       O         59. Subtotal       XXX         XXX       XXX         24,621,687       24,596,272         0       0         5801.       5802.         5898. Summary of remaining write-ins for Line 58 from overflow page       XXX         XXX       XXX         XXX       XXX         0       0         0       0         0       0         0       0         0       0         0       0         0       0         0       0         0       0         0       0         0       0         0       0         0       0         0       0         0       0         0       0         0       0         0       0         0 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>n</td></td<>								n
53. Guam         GU         0						0		۰
54. Puerto Rico       PR       0       0       0       0         55. U.S. Virgin Islands       VI       0       0       0       0         56. Northern Mariana Islands       MP       0       0       0       0         57. Canada       CAN       0       0       0       0         58. Aggregate Alien and Other       OT       XXX       XXX       0       0       0         59. Subtotal       XXX       XXX       XXX       24,621,687       24,596,272       0         DETAILS OF WRITE-INS       5801.       5802.       5803.       0       0       0       0         5898. Summary of remaining write-ins for Line 58 from overflow page       XXX       XXX       XXX       0       0       0         5899. Totals (Lines 5801 thru 5803 plus       XXX       XXX       XXX       0       0       0				-		0		
55. U.S. Virgin Islands         VI         0         0         0           56. Northern Mariana Islands         MP         0         0         0           57. Canada         CAN         0         0         0           58. Aggregate Alien and Other         OT         XXX         XXX         0         0         0           59. Subtotal         XXX         XXX         XXX         24,621,687         24,596,272         0           DETAILS OF WRITE-INS         5801.         5802.         5803.         5808. Summary of remaining write-ins for Line 58 from overflow page         XXX         XXX         XXX         0 <td></td> <td></td> <td></td> <td>-</td> <td></td> <td></td> <td></td> <td></td>				-				
56. Northern Mariana Islands       MP       0       0       0         57. Canada       CAN       0       0       0         58. Aggregate Alien and Other       .OT       XXX       XXX       0       0       0         59. Subtotal       XXX       XXX       XXX       24,621,687       24,596,272       0         DETAILS OF WRITE-INS       5801.       5802.       5803.       5803.       5804.       5805.       5805.       5806.       5				-				0
57. Canada         CAN         0         0         0           58. Aggregate Alien and Other         .OT         XXX         XXX         0         0         0           59. Subtotal         XXX         XXX         24,621,687         24,596,272         0           DETAILS OF WRITE-INS         5801.         5802.         5803.         5803.         5804.         5805.         5805.         5806.				-				0
58. Aggregate Alien and OtherOT	56.			-				0
59. Subtotal         XXX         XXX         24,621,687         24,596,272         0           DETAILS OF WRITE-INS         5801.	57.				0	0	0	0
59. Subtotal         XXX         XXX         24,621,687         24,596,272         0           DETAILS OF WRITE-INS         5801.	58.	Aggregate Alien and OtherO	XXX	XXX	0	0	0	0
DETAILS OF WRITE-INS  5801.  5802.  5803.  5898. Summary of remaining write-ins for Line 58 from overflow page	59.			XXX	24,621,687	24,596,272	0	0
5801. 5802. 5803. 5898. Summary of remaining write-ins for Line 58 from overflow page					, ,	,		
5802.  5803.  5898. Summary of remaining write-ins for Line 58 from overflow page	5801							
5803.  5898. Summary of remaining write-ins for Line 58 from overflow page XXX XXX XXX 0 0 0 0 0 5899. Totals (Lines 5801 thru 5803 plus				-				
5898. Summary of remaining write-ins for Line 58 from overflow page				-				
Line 58 from overflow page				-	<b> </b>		<b> </b>	
5899. Totals (Lines 5801 thru 5803 plus	5898.				_	_	_	-
		· ·	XXX	XXX	}0	0	0	0
3030/[Line 30 800Ve)	5899.		VVV	VVV	0	_	_	0
	<u> </u>	Soso)(Line 58 above)	XXX	XXX	ı	1 0	l 0	U

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